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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/12/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.58514	76.30502	11.64465	75.99338			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.84312	73.32727	11.90513	73.01263			0.00	0	
ES33	On	05/08/2021	Bond Future			12.11143	74.12717	12.17614	73.80926			0.00	0	
ES33	On	04/11/2021	Bond Future			12.38737	71.15987	12.45492	70.83853			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			12.21829	74.49683	12.26745	74.21619			0.00	0	4,71
ES42	On	06/05/2021	Bond Future			12.47574	71.01663	12.52718	70.73328			0.00	0	
ES42	On	05/08/2021	Bond Future			12.73693	71.79178	12.79077	71.50541			0.00	0	
ES42	On	04/11/2021	Bond Future			13.00780	68.31610	13.06422	68.02669			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	04/02/2021	Bond Future			147.62225	147.62225	147.50341	147.50341			45,762,897.50	310	5,61
I2025	On	06/05/2021	Bond Future			149.19941	149.19941	149.07977	149.07977			0.00	0	
I2025	On	05/08/2021	Bond Future			149.33019	149.33019	149.20946	149.20946			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/11/2021	Bond Future			150.99033	150.99033	150.86838	150.86838			0.00	0	
Total I2025 Future												45,762,897.50	310	5,63
Total For I2025												45,762,897.50	310	5,63
I2029	On	04/02/2021	Bond Future			103.81289	103.81289	103.41941	103.41941			0.00	0	2,23
I2029	On	06/05/2021	Bond Future			103.78161	103.78161	103.38423	103.38423			0.00	0	
I2029	On	05/08/2021	Bond Future			104.93836	104.93836	104.53669	104.53669			0.00	0	
I2029	On	04/11/2021	Bond Future			104.95341	104.95341	104.54743	104.54743			0.00	0	
Total I2029 Future												0.00	0	2,23
Total For I2029												0.00	0	2,23
I2033	On	04/02/2021	Bond Future			98.39874	98.39874	97.47279	97.47279			0.00	0	7,77
I2033	On	06/05/2021	Bond Future			98.23323	98.23323	97.29765	97.29765			0.00	0	
I2033	On	05/08/2021	Bond Future			99.32801	99.32801	98.38222	98.38222			0.00	0	
I2033	On	04/11/2021	Bond Future			99.20645	99.20645	98.25020	98.25020			0.00	0	
Total I2033 Future												0.00	0	7,71
Total For I2033												0.00	0	7,71
I2038	On	04/02/2021	Bond Future			109.70657	109.70657	108.96359	108.96359			0.00	0	7,63
I2038	On	06/05/2021	Bond Future			110.87884	110.87884	110.12819	110.12819			0.00	0	
I2038	On	05/08/2021	Bond Future			110.39104	110.39104	109.63221	109.63221			0.00	0	
I2038	On	04/11/2021	Bond Future			111.61853	111.61853	110.85127	110.85127			0.00	0	
Total I2038 Future												0.00	0	7,63
Total For I2038												0.00	0	7,63
I2046	On	04/02/2021	Bond Future			99.28759	99.28759	98.44895	98.44895			0.00	0	14,83
I2046	On	06/05/2021	Bond Future			98.55632	98.55632	97.70920	97.70920			0.00	0	
I2046	On	05/08/2021	Bond Future			99.65506	99.65506	98.79854	98.79854			0.00	0	
I2046	On	04/11/2021	Bond Future			98.95377	98.95377	98.08790	98.08790			0.00	0	
Total I2046 Future												0.00	0	14,83
Total For I2046												0.00	0	14,83
I2050	On	04/02/2021	Bond Future			99.71045	99.71045	97.69392	97.69392			0.00	0	11,03
I2050	On	06/05/2021	Bond Future			100.77559	100.77559	98.73781	98.73781			0.00	0	
I2050	On	05/08/2021	Bond Future			99.96913	99.96913	97.90863	97.90863			0.00	0	
I2050	On	04/11/2021	Bond Future			101.08059	101.08059	98.99743	98.99743			0.00	0	
Total I2050 Future												0.00	0	11,03
Total For I2050												0.00	0	11,03
R186	On	04/02/2021	Bond Future			7.04447	117.78901	7.11904	117.40130		6.97	18,964,030.61	161	80,00
R186	On	06/05/2021	Bond Future			7.21022	119.01848	7.28919	118.62708		6.59	0.00	0	
R186	On	05/08/2021	Bond Future			7.38396	115.03501	7.46783	114.63953		6.24	0.00	0	
R186	On	04/11/2021	Bond Future			7.56492	116.28790	7.65409	115.88824		6.17	0.00	0	

Contract 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												18,964,030.61	161	80,00
R186	On	04/02/2021	Bond Future	8.16	Call			5,359.52000	5.35952	5,713,080	7.57	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			113.38000	0.11338	79,230	7.57	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,405.40000	5.40540	5,759,740	7.58	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			110.33000	0.11033	76,960	7.58	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,313.69000	5.31369	5,666,470	7.56	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			116.50000	0.11650	81,570	7.56	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,633.38000	4.63338	4,972,410	7.44	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			173.83000	0.17383	125,150	7.44	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			15,701.00000	15.70100	16,091,920	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			1.51000	0.00151	1,030	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,741.99000	15.74199	16,132,920	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			1.47000	0.00147	1,000	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,660.00000	15.66000	16,050,910	7.14	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			1.56000	0.00156	1,070	7.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,949.91000	5.94991	6,263,010	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			687.97000	0.68797	605,590	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,985.10000	5.98510	6,299,040	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			678.86000	0.67886	597,320	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,914.77000	5.91477	6,227,030	6.79	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			697.17000	0.69717	613,950	6.79	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,895.11000	3.89511	4,137,720	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,879.31000	1.87931	1,722,260	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,838.40000	3.83840	4,079,130	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,910.07000	1.91007	1,751,140	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,866.71000	3.86671	4,108,380	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,894.64000	1.89464	1,736,650	6.31	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												18,964,030.61	161	95,17
R197	On	04/02/2021	Bond Future			318.21168	318.21168	317.68334	317.68334			0.00	0	2,48
R197	On	06/05/2021	Bond Future			321.61088	321.61088	321.07786	321.07786			0.00	0	
R197	On	05/08/2021	Bond Future			317.18266	317.18266	316.64427	316.64427			0.00	0	
R197	On	04/11/2021	Bond Future			320.70936	320.70936	320.16522	320.16522			0.00	0	
Total R197 Future												0.00	0	2,48
Total For R197												0.00	0	2,48
R202	On	04/02/2021	Bond Future			215.77213	215.77213	215.75746	215.75746			0.00	0	7,80
R202	On	06/05/2021	Bond Future			218.07725	218.07725	218.06302	218.06302			0.00	0	
R202	On	05/08/2021	Bond Future			216.25176	216.25176	216.23774	216.23774			0.00	0	
R202	On	04/11/2021	Bond Future			218.65602	218.65602	218.64204	218.64204			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R202 Future												0.00	0	7,83	
Total For R202												0.00	0	7,83	
R2023	On	04/02/2021	Bond Future			4.64117	109.48406	4.64210	109.48219		1.49		0.00	0	31,35
R2023	On	06/05/2021	Bond Future			4.70180	106.72026	4.70270	106.71866		1.72		0.00	0	
R2023	On	05/08/2021	Bond Future			4.75636	107.88408	4.75729	107.88266		1.46		0.00	0	
R2023	On	04/11/2021	Bond Future			4.82313	105.15137	4.82415	105.15006		1.31		0.00	0	
Total R2023 Future												0.00	0	31,35	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,326.26000	3.32626	3,328,110	2.08		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.04000	0.00004	0,020	2.08		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,345.55000	3.34555	3,347,410	2.08		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.03000	0.00003	0,020	2.08		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,306.95000	3.30695	3,308,810	2.08		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.04000	0.00004	0,030	2.08		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.06000	0.00006	0,050	2.05		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,904.57000	4.90457	4,906,160	2.05		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.07000	0.00007	0,060	2.05		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,921.19000	4.92119	4,922,780	2.05		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.06000	0.00006	0,050	2.05		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,937.82000	4.93782	4,939,410	2.05		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,090.36000	1.09036	1,088,390	1.64		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			251.30000	0.25130	247,910	1.64		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,067.61000	1.06761	1,065,600	1.64		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			258.76000	0.25876	255,330	1.64		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,078.97000	1.07897	1,076,980	1.64		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			255.01000	0.25501	251,600	1.64		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			491.27000	0.49127	488,230	1.36		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			608.82000	0.60882	607,090	1.36		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			485.65000	0.48565	482,610	1.36		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			594.02000	0.59402	592,280	1.35		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			496.53000	0.49653	493,480	1.35		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			601.60000	0.60160	599,870	1.36		0.00	0	
Total R2023 Option												0.00	0		
Total For R2023												0.00	0	31,35	
R2030	On	04/02/2021	Bond Future			9.05721	93.79313	9.10574	93.51213		12.12		562,758.78	6	111,08
R2030	On	06/05/2021	Bond Future			9.25741	94.77259	9.30804	94.48899		11.58		0.00	0	
R2030	On	05/08/2021	Bond Future			9.46994	91.80095	9.52291	91.51442		10.96		0.00	0	
R2030	On	04/11/2021	Bond Future			9.67827	92.80114	9.73361	92.51158		10.83		0.00	0	
Total R2030 Future												562,758.78	6	111,08	
R2030	On	04/02/2021	Bond Future	9.16	Call			2,010.86000	2.01086	2,120,060	12.06		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/02/2021	Bond Future	9.16	Put		1,697.98000	1.69798	1,526,180	12.06	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put		1,354.53000	1.35453	1,202,980	12.16	0.00	0	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call		2,643.95000	2.64395	2,780,610	12.20	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put		1,246.14000	1.24614	1,101,800	12.20	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put		5,678.67000	5.67867	5,410,210	11.35	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call		2,136.34000	2.13634	2,251,310	12.08	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put		4,774.92000	4.77492	4,515,520	11.42	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call		394.84000	0.39484	416,440	11.42	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put		1,807.17000	1.80717	1,629,630	12.03	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put		1,724.86000	1.72486	1,551,610	12.05	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call		2,468.43000	2.46843	2,597,880	12.16	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call		384.66000	0.38466	405,640	11.41	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put		2,635.55000	2.63555	2,423,050	11.81	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call		1,201.34000	1.20134	1,269,840	11.81	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call		6,319.94000	6.31994	6,551,630	13.29	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call		249.02000	0.24902	261,560	11.35	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.20	Put		1,593.68000	1.59368	1,427,650	12.08	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call		2,041.81000	2.04181	2,152,440	12.06	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put		1,671.42000	1.67142	1,501,050	12.06	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call		1,980.18000	1.98018	2,087,930	12.05	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put		265.18000	0.26518	215,870	13.29	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call		1,889.53000	1.88953	1,992,990	12.03	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put		4,826.08000	4.82608	4,566,060	11.41	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		2,588.41000	2.58841	2,700,960	11.56	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		3,082.29000	3.08229	2,911,240	11.56	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		8,338.77000	8.33877	8,080,210	10.96	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		451.10000	0.45110	476,140	10.96	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		5,346.39000	5.34639	5,527,540	12.31	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		3,290.82000	3.29082	3,113,570	11.52	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,401.82000	2.40182	2,508,170	11.52	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		4,885.58000	4.88558	5,057,800	12.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		1,544.92000	1.54492	1,433,540	12.17	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		12,378.80000	12.37880	12,645,320	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call		2,726.67000	2.72667	2,843,650	11.59	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Call		12,290.39000	12.29039	12,556,420	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		133.69000	0.13369	116,120	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		8,158.33000	8.15833	8,386,180	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		583.45000	0.58345	527,700	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		12,334.60000	12.33460	12,600,870	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		1,369.13000	1.36913	1,266,680	12.31	0.00	0	

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	06/05/2021	Bond Future	10.95	Put		432.60000	0.43260	388,070	12.57	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		4,597.98000	4.59798	4,388,620	11.28	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,525.76000	1.52576	1,600,000	11.28	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		2,939.64000	2.93964	2,773,020	11.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		131.42000	0.13142	114,090	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		129.18000	0.12918	112,100	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		9,049.33000	9.04933	9,288,400	12.57	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,074.43000	3.07443	3,199,130	10.93	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		6,313.33000	6.31333	6,504,560	11.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,581.59000	1.58159	1,486,290	11.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,237.78000	6.23778	6,427,870	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,606.90000	1.60690	1,510,460	11.82	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		6,275.53000	6.27553	6,466,190	11.83	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		12,869.08000	12.86908	13,133,510	11.93	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		229.81000	0.22981	207,710	11.93	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		5,040.64000	5.04064	4,841,630	10.59	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,879.11000	1.87911	1,966,630	10.59	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,469.13000	3.46913	3,307,300	10.93	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,594.20000	1.59420	1,498,330	11.83	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,584.09000	6.58409	6,769,650	11.55	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		2,153.40000	2.15340	2,049,400	11.55	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		1,094.07000	1.09407	1,029,940	11.70	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		6,513.60000	6.51360	6,698,160	11.53	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		2,180.86000	2.18086	2,075,860	11.53	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		6,548.82000	6.54882	6,733,880	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		2,167.09000	2.16709	2,062,590	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		9,089.31000	9.08931	8,849,590	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,013.74000	1.01374	1,063,580	10.16	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		6,875.88000	6.87588	6,661,460	10.18	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,659.15000	1.65915	1,734,290	10.18	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		9,464.88000	9.46488	9,690,310	11.70	0.00	0	
Total R2030 Option											0.00	0	20,30
Total For R2030											562,758.78	6	131,38
R2032	On	04/02/2021	Bond Future			10.06929	90.95338	10.11795	90.65937	14.17	23,647,878.80	260	117,67
R2032	On	06/05/2021	Bond Future			10.28515	87.75852	10.33582	87.46172	14.28	0.00	0	
R2032	On	05/08/2021	Bond Future			10.50839	88.71593	10.56121	88.41609	12.99	0.00	0	
R2032	On	04/11/2021	Bond Future			10.73731	85.53730	10.79239	85.23431	13.36	0.00	0	
Total R2032 Future											23,647,878.80	260	117,67
R2032	On	04/02/2021	Bond Future	9.62	Call		901.62000	0.90162	944,900	13.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/02/2021	Bond Future	9.62	Put		3,974.74000	3.97474	3,724,010	13.78	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		920.28000	0.92028	964,510	13.79	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		3,930.26000	3.93026	3,680,480	13.79	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		419.47000	0.41947	437,920	13.37	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		4,857.54000	4.85754	5,048,030	15.37	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		883.09000	0.88309	925,430	13.77	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		761.35000	0.76135	657,830	15.37	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put		4,019.41000	4.01941	3,767,740	13.77	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		8,630.34000	8.63034	8,338,810	13.11	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		102.25000	0.10225	104,730	13.11	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		5,610.17000	5.61017	5,334,610	13.37	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		518.84000	0.51884	469,300	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		3,223.57000	3.22357	3,347,180	14.35	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		10,084.17000	10.08417	10,331,920	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		512.08000	0.51208	463,030	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		10,127.19000	10.12719	10,375,420	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		505.40000	0.50540	456,830	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		10,041.17000	10.04117	10,288,430	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		12,085.38000	12.08538	12,352,050	15.53	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		272.29000	0.27229	242,160	15.53	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		3,257.59000	3.25759	3,084,400	14.35	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		6,481.21000	6.48121	6,668,640	13.94	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		2,115.94000	2.11594	2,003,530	13.94	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		6,519.10000	6.51910	6,707,100	13.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		2,101.14000	2.10114	1,989,300	13.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		6,443.12000	6.44312	6,629,980	13.92	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		2,130.59000	2.13059	2,017,610	13.92	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		9,867.13000	9.86713	9,621,090	12.55	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,298.36000	1.29836	1,355,310	12.55	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		7,332.03000	7.33203	7,523,270	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		1,074.83000	1.07483	1,014,020	14.43	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,368.10000	7.36810	7,559,820	14.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,545.12000	2.54512	2,433,370	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,530.54000	2.53054	2,419,270	14.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,296.01000	7.29601	7,486,770	14.35	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,559.79000	2.55979	2,447,560	14.35	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		7,553.46000	7.55346	7,333,200	12.62	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,040.78000	2.04078	2,123,510	12.62	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,223.54000	11.22354	11,465,720	14.43	0.00	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 R2032 Option												0.00	0	5,97
Total For R2032												23,647,878.80	260	123,64
R2035	On	04/02/2021	Bond Future			10.83334	89.98814	10.89245	89.61145		15.91	44,994,070.00	500	98,12
R2035	On	06/05/2021	Bond Future			11.05492	86.45375	11.11643	86.07338		16.24	0.00	0	
R2035	On	05/08/2021	Bond Future			11.28721	87.39679	11.35134	87.01244		14.83	0.00	0	
R2035	On	04/11/2021	Bond Future			11.52431	83.87404	11.59116	83.48555		15.19	0.00	0	
Total R2035 Future												44,994,070.00	500	98,12
R2035	On	04/02/2021	Bond Future	10.05	Call			452.68000	0.45268	483,070	14.57	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			6,058.50000	6.05850	5,712,200	14.57	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			3,205.66000	3.20566	3,387,900	16.08	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			1,654.15000	1.65415	1,459,700	16.08	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call			464.27000	0.46427	495,460	14.58	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			6,000.46000	6.00046	5,654,960	14.58	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			441.31000	0.44131	470,900	14.56	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			6,116.84000	6.11684	5,769,740	14.56	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			564.40000	0.56440	602,580	14.67	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			5,546.29000	5.54629	5,207,780	14.67	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			10,719.80000	10.71980	11,034,330	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			652.74000	0.65274	586,900	17.69	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.40	Put			6,263.63000	6.26363	5,976,490	15.34	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call			10,116.78000	10.11678	10,422,740	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			769.11000	0.76911	694,700	17.69	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	10.81	Put			4,595.13000	4.59513	4,348,830	15.81	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			3,785.68000	3.78568	3,564,380	16.06	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.15	Put			3,481.77000	3.48177	3,270,890	16.15	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			3,688.31000	3.68831	3,857,800	16.15	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put			7,022.41000	7.02241	6,720,690	15.17	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			1,357.43000	1.35743	1,436,080	15.17	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call			8,435.11000	8.43511	8,712,790	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			1,673.29000	1.67329	1,766,520	15.34	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call			5,077.73000	5.07773	5,287,760	16.56	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			2,466.37000	2.46637	2,296,030	16.56	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			6,962.90000	6.96290	7,214,080	17.29	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			1,653.46000	1.65346	1,524,270	17.29	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call			8,394.07000	8.39407	8,670,980	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			2,675.04000	2.67504	2,809,110	15.81	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call			4,252.74000	4.25274	4,439,810	16.31	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			3,011.60000	3.01160	2,818,300	16.31	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call			1,070.15000	1.07015	1,133,670	15.17	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	06/05/2021	Bond Future	11.05	Call		3,374.78000	3.37478	3,533,850	16.06	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		1,214.60000	1.21460	1,111,140	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		1,201.64000	1.20164	1,098,950	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		8,353.10000	8.35310	8,629,220	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		1,227.68000	1.22768	1,123,430	17.69	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,009.22000	2.00922	2,116,950	15.52	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		5,608.89000	5.60889	5,336,250	15.52	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		8,035.78000	8.03578	7,718,930	15.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.06000	0.00006	0,060	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		51,311.60000	51.31160	50,927,250	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.06000	0.00006	0,060	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		51,194.89000	51.19489	50,810,540	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.06000	0.00006	0,070	13.85	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		51,078.31000	51.07831	50,693,970	13.85	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put		10,162.53000	10.16253	9,860,790	14.28	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,691.96000	1.69196	1,778,710	14.28	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		10,745.82000	10.74582	10,437,370	14.28	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,536.24000	1.53624	1,616,280	14.28	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,349.39000	5.34939	5,547,140	15.39	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,065.29000	8.06529	8,313,520	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,883.03000	2.88303	2,742,770	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		7,999.21000	7.99921	8,246,180	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,922.23000	2.92223	2,780,710	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		8,032.23000	8.03223	8,279,830	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		6,483.81000	6.48381	6,243,100	14.82	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Call		2,366.04000	2.36604	2,479,200	14.40	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		12,656.37000	12.65637	12,973,570	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		1,115.29000	1.11529	1,044,000	16.38	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call		3,443.49000	3.44349	3,591,270	14.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,902.58000	2.90258	2,761,690	16.38	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		4,437.02000	4.43702	4,246,280	15.39	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Put		8,284.71000	8.28471	8,009,380	14.40	0.00	0	
Total R2035 Option											0.00	0	15,47
Total For R2035											44,994,070.00	500	113,55
R2037	On	04/02/2021	Bond Future			11.06259	81.18898	11.12672	80.78456	17.92	332,062,928.20	4,090	133,40
R2037	On	06/05/2021	Bond Future			11.28425	82.03698	11.35099	81.62857	17.35	0.00	0	
R2037	On	05/08/2021	Bond Future			11.51847	78.67620	11.58809	78.26348	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future			11.74517	79.53363	11.81765	79.11647	16.23	0.00	0	
Total R2037 Future											332,062,928.20	4,090	133,40

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	04/02/2021	Bond Future	10.28	Call		480.67000	0.48067	517,110	16.43	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		6,078.14000	6.07814	5,710,160	16.43	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		492.43000	0.49243	529,770	16.44	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		731.44000	0.73144	614,010	19.27	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		5,774.07000	5.77407	6,061,060	19.27	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		5,450.74000	5.45074	5,729,050	19.11	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		807.97000	0.80797	681,860	19.11	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		4,982.40000	4.98240	4,635,270	16.69	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call		14,125.42000	14.12542	14,523,500	19.92	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		19.75000	0.01975	13,410	19.92	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,550.26000	1.55026	1,659,790	17.34	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		3,317.60000	3.31760	3,022,710	17.34	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.35	Call		567.85000	0.56785	610,930	16.52	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		6,136.08000	6.13608	5,767,200	16.42	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		6,020.42000	6.02042	5,653,340	16.44	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		469.04000	0.46904	504,580	16.42	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		5,680.69000	5.68069	5,319,350	16.52	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Put		10,242.43000	10.24243	9,843,380	16.39	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Call		93.15000	0.09315	98,520	16.39	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.48	Call		758.80000	0.75880	816,090	16.69	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call		7,648.06000	7.64806	7,930,210	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		1,519.87000	1.51987	1,393,610	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		7,686.76000	7.68676	7,969,770	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		1,504.74000	1.50474	1,379,340	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,725.53000	7.72553	8,009,410	18.89	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		1,489.73000	1.48973	1,365,200	18.89	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,723.04000	2.72304	2,562,480	17.75	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,575.63000	6.57563	6,826,300	17.71	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,757.31000	2.75731	2,595,260	17.71	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,613.09000	6.61309	6,864,500	17.73	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,740.12000	2.74012	2,578,810	17.73	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,650.59000	6.65059	6,902,750	17.75	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,306.82000	8.30682	8,578,720	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,822.99000	2.82299	2,677,730	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,241.97000	8.24197	8,512,570	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,860.57000	2.86057	2,714,010	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,274.37000	8.27437	8,545,620	17.51	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,841.73000	2.84173	2,695,820	17.51	0.00	0	
Total R2037 Option											0.00	0	1,25

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2037											332,062,928.20	4,090	134,65
R2040	On	04/02/2021			11.22089	82.91909	11.26959	82.59403		18.22	19,900,581.60	240	78,98
R2040	On	06/05/2021			11.43970	83.78516	11.49041	83.45694		17.82	0.00	0	
R2040	On	05/08/2021			11.67088	80.19317	11.72382	79.86148		17.25	0.00	0	
R2040	On	04/11/2021			11.89427	81.06717	11.94942	80.73195		16.57	0.00	0	
Total R2040 Future											19,900,581.60	240	78,98
R2040	On	04/02/2021	10.41	Call			456.25000	0.45625	475,000	16.59	0.00	0	
R2040	On	04/02/2021	10.41	Put			6,510.57000	6.51057	6,204,260	16.59	0.00	0	
R2040	On	04/02/2021	10.42	Call			468.31000	0.46831	487,660	16.61	0.00	0	
R2040	On	04/02/2021	10.24	Put			7,620.13000	7.62013	7,305,460	16.33	0.00	0	
R2040	On	04/02/2021	10.24	Call			284.69000	0.28469	295,080	16.33	0.00	0	50
R2040	On	04/02/2021	11.57	Call			3,616.39000	3.61639	3,768,710	18.75	0.00	0	
R2040	On	04/02/2021	10.07	Put			8,825.46000	8.82546	8,505,550	16.33	0.00	0	
R2040	On	04/02/2021	10.07	Call			179.43000	0.17943	184,580	16.33	0.00	0	80
R2040	On	04/02/2021	11.74	Call			4,348.65000	4.34865	4,523,660	19.12	0.00	0	
R2040	On	04/02/2021	10.40	Put			6,573.22000	6.57322	6,266,320	16.58	0.00	0	
R2040	On	04/02/2021	9.49	Put			13,377.58000	13.37758	13,052,210	16.33	0.00	0	
R2040	On	04/02/2021	9.49	Call			27.15000	0.02715	26,840	16.33	0.00	0	50
R2040	On	04/02/2021	10.42	Put			6,448.17000	6.44817	6,142,460	16.61	0.00	0	
R2040	On	04/02/2021	10.40	Call			444.34000	0.44434	462,500	16.58	0.00	0	
R2040	On	04/02/2021	11.74	Put			1,312.17000	1.31217	1,162,120	19.12	0.00	0	80
R2040	On	04/02/2021	11.57	Put			1,656.02000	1.65602	1,483,280	18.75	0.00	0	50
R2040	On	04/02/2021	9.57	Put			12,715.66000	12.71566	12,390,440	16.33	0.00	0	
R2040	On	04/02/2021	9.57	Call			36.32000	0.03632	36,160	16.33	0.00	0	80
R2040	On	06/05/2021	12.43	Put			1,787.68000	1.78768	1,669,570	19.30	0.00	0	
R2040	On	06/05/2021	12.44	Call			7,544.25000	7.54425	7,755,020	19.32	0.00	0	
R2040	On	06/05/2021	12.44	Put			1,773.70000	1.77370	1,656,250	19.32	0.00	0	
R2040	On	06/05/2021	12.42	Call			7,457.96000	7.45796	7,667,410	19.28	0.00	0	
R2040	On	06/05/2021	11.58	Put			3,564.75000	3.56475	3,380,440	17.91	0.00	0	
R2040	On	06/05/2021	11.58	Call			4,139.43000	4.13943	4,283,340	17.91	0.00	0	30
R2040	On	06/05/2021	13.38	Call			11,509.29000	11.50929	11,778,700	19.44	0.00	0	
R2040	On	06/05/2021	12.42	Put			1,801.95000	1.80195	1,683,180	19.28	0.00	0	
R2040	On	06/05/2021	13.38	Put			663.42000	0.66342	604,610	19.44	0.00	0	30
R2040	On	06/05/2021	12.43	Call			7,500.99000	7.50099	7,711,100	19.30	0.00	0	
R2040	On	06/05/2021	10.83	Put			6,392.79000	6.39279	6,144,120	16.99	0.00	0	
R2040	On	06/05/2021	10.83	Call			1,945.19000	1.94519	2,024,740	16.99	0.00	0	30
R2040	On	05/08/2021	12.48	Call			7,213.41000	7.21341	7,414,030	18.26	0.00	0	
R2040	On	05/08/2021	12.48	Put			2,709.17000	2.70917	2,578,100	18.26	0.00	0	
R2040	On	05/08/2021	12.49	Call			7,252.81000	7.25281	7,454,030	18.27	0.00	0	

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	12.49	Put		2,691.81000	2.69181	2,561,340	18.27		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,174.05000	7.17405	7,374,070	18.24		0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,547.53000	2.54753	2,646,960	16.45		0.00	0	96
R2040	On	05/08/2021	Bond Future	11.55	Put		5,036.30000	5.03630	4,841,200	17.04		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		3,938.85000	3.93885	4,075,440	17.04		0.00	0	96
R2040	On	05/08/2021	Bond Future	14.80	Call		16,339.01000	16.33901	16,641,600	18.75		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,726.64000	2.72664	2,594,970	18.24		0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		352.96000	0.35296	323,860	18.75		0.00	0	96
R2040	On	05/08/2021	Bond Future	11.05	Put		6,941.00000	6.94100	6,708,740	16.45		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,424.64000	8.42464	8,635,860	17.70		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,992.70000	2.99270	2,868,700	17.70		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,462.84000	8.46284	8,674,540	17.72		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,977.06000	2.97706	2,853,540	17.72		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,386.46000	8.38646	8,597,200	17.68		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		3,008.43000	3.00843	2,883,950	17.68		0.00	0	
Total R2040 Option											0.00	0	7,56	
Total For R2040											19,900,581.60	240	86,48	
R2044	On	04/02/2021	Bond Future			11.31172	79.37283	11.36552	79.01451	19.19		0.00	0	48,26
R2044	On	06/05/2021	Bond Future			11.52407	80.20188	11.58013	79.84005	18.74		0.00	0	
R2044	On	05/08/2021	Bond Future			11.74831	76.69600	11.80688	76.33032	18.12		0.00	0	
R2044	On	04/11/2021	Bond Future			11.96475	77.53188	12.02580	77.16234	17.40		0.00	0	
Total R2044 Future											0.00	0	48,26	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,054.26000	1.05426	1,110,040	18.45		0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		4,676.72000	4.67672	4,374,180	18.45		0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call		263.38000	0.26338	275,730	17.29		0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		7,987.77000	7.98777	7,641,800	17.29		0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put		12,892.78000	12.89278	12,534,860	17.22		0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		127.97000	0.12797	132,570	17.22		0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		323.52000	0.32352	339,260	17.41		0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		7,507.10000	7.50710	7,164,520	17.41		0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		36.57000	0.03657	36,970	17.22		0.00	0	26
R2044	On	04/02/2021	Bond Future	10.37	Call		332.86000	0.33286	349,130	17.43		0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		7,439.64000	7.43964	7,097,590	17.43		0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		314.31000	0.31431	329,530	17.39		0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		7,574.80000	7.57480	7,231,700	17.39		0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		9,830.69000	9.83069	9,476,970	17.22		0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call		7,425.99000	7.42599	7,658,040	20.44		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		7,173.54000	7.17354	7,401,300	20.32		0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		4,481.20000	4.48120	4,256,240	18.62		0.00	0	3,16

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	11.79	Call		4,603.07000	4.60307	4,777,000	19.10	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		3,273.69000	3.27369	3,085,790	19.10	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put		4,660.76000	4.66076	4,431,010	18.57	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,156.83000	3.15683	3,288,910	18.57	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put		1,951.16000	1.95116	1,817,820	20.34	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1,878.06000	1.87806	1,748,280	20.44	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		5,008.11000	5.00811	5,192,050	19.27	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		2,997.51000	2.99751	2,819,620	19.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,131.55000	7.13155	7,358,600	20.29	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		1,981.34000	1.98134	1,846,560	20.29	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		5,643.69000	5.64369	5,390,300	18.25	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put		7,534.93000	7.53493	7,246,170	17.67	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,504.41000	1.50441	1,577,480	17.67	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		3,308.23000	3.30823	3,445,100	18.62	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		1,966.28000	1.96628	1,832,210	20.32	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,215.39000	7.21539	7,443,880	20.34	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		2,448.89000	2.44889	2,557,330	18.25	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,419.09000	7.41909	7,645,240	19.43	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,693.54000	2.69354	2,554,010	19.43	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,340.78000	7.34078	7,565,680	19.39	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,726.69000	2.72669	2,585,910	19.39	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,379.81000	7.37981	7,605,340	19.41	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,709.95000	2.70995	2,569,800	19.41	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		3,180.66000	3.18066	3,041,580	18.59	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,184.25000	8.18425	8,415,240	18.61	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		3,164.45000	3.16445	3,025,900	18.61	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,110.01000	8.11001	8,339,920	18.58	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		3,197.24000	3.19724	3,057,610	18.58	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,146.98000	8.14698	8,377,440	18.59	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											0.00	0	67,65
R2048	On	04/02/2021	Bond Future			11.20852	83.11781	11.26230	82.74851	18.45	0.00	0	115,44
R2048	On	06/05/2021	Bond Future			11.40796	79.57474	11.46398	79.20188	19.11	0.00	0	
R2048	On	05/08/2021	Bond Future			11.61635	80.44276	11.67484	80.06594	17.53	0.00	0	
R2048	On	04/11/2021	Bond Future			11.82769	76.90732	11.88873	76.52650	17.67	0.00	0	
Total R2048 Future											0.00	0	115,44
R2048	On	04/02/2021	Bond Future	10.47	Call		517.98000	0.51798	547,340	16.79	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		6,285.74000	6.28574	5,945,800	16.79	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		531.90000	0.53190	562,100	16.80	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/02/2021	Bond Future	10.46	Put		6,349.68000	6.34968	6,008,920	16.77	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		4,422.28000	4.42228	4,117,680	17.60	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		1,144.50000	1.14450	1,209,200	17.60	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		11,316.14000	11.31614	10,948,870	16.38	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		67.88000	0.06788	69,910	16.38	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		6,222.27000	6.22227	5,883,170	16.80	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		1,820.72000	1.82072	1,622,820	18.85	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		3,416.80000	3.41680	3,588,200	18.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		4,677.17000	4.67717	4,366,310	17.49	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,030.44000	1.03044	1,088,880	17.49	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		504.40000	0.50440	532,940	16.77	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		7,380.33000	7.38033	7,620,210	20.55	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		1,883.32000	1.88332	1,750,340	20.55	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		7,423.53000	7.42353	7,664,150	20.57	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		1,868.52000	1.86852	1,736,280	20.57	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		7,337.00000	7.33700	7,576,140	20.52	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		1,898.08000	1.89808	1,764,360	20.52	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		2,619.56000	2.61956	2,479,060	18.58	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		7,640.23000	7.64023	7,877,190	18.60	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		2,603.09000	2.60309	2,463,230	18.60	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		7,680.74000	7.68074	7,918,340	18.62	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		2,586.96000	2.58696	2,447,740	18.62	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		7,599.97000	7.59997	7,836,290	18.58	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		8,560.73000	8.56073	8,804,200	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		3,046.51000	3.04651	2,909,160	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		8,594.55000	8.59455	8,838,620	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		3,026.30000	3.02630	2,889,550	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		8,526.95000	8.52695	8,769,810	19.04	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		3,066.84000	3.06684	2,928,880	19.04	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											0.00	0	119,72
R209	On	04/02/2021	Bond Future			10.53820	70.15563	10.59670	69.82471	18.51	4,349,649.06	62	26,08
R209	On	06/05/2021	Bond Future			10.72882	67.74833	10.78946	67.41420	18.48	0.00	0	4,67
R209	On	05/08/2021	Bond Future			10.92414	68.48746	10.98706	68.14978	16.79	0.00	0	
R209	On	04/11/2021	Bond Future			11.12230	66.09334	11.18759	65.75203	17.41	0.00	0	
Total R209 Future											4,349,649.06	62	30,76
R209	On	04/02/2021	Bond Future	10.11	Call		995.85000	0.99585	1,055,850	18.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		3,821.47000	3.82147	3,550,550	18.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		1,014.27000	1.01427	1,075,370	18.08	0.00	0	

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	04/02/2021	Bond Future	10.12	Put		3,780.14000	3.78014	3,510,320	18.08	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		977.64000	0.97764	1,036,560	18.05	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		3,863.08000	3.86308	3,591,080	18.05	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		1,629.43000	1.62943	1,508,590	19.77	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put		4,962.16000	4.96216	4,725,720	18.00	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		842.37000	0.84237	766,300	20.06	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.23	Call		8,136.56000	8.13656	8,393,380	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		2,692.90000	2.69290	2,523,820	18.73	0.00	0	3,5!
R209	On	06/05/2021	Bond Future	10.00	Put		5,965.91000	5.96591	5,708,810	17.75	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,421.15000	1.42115	1,498,180	17.75	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		5,873.22000	5.87322	6,086,510	19.77	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,099.84000	8.09984	8,356,040	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		871.14000	0.87114	793,210	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,903.26000	1.90326	2,000,950	18.00	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call		4,641.28000	4.64128	4,827,740	19.11	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		2,180.43000	2.18043	2,032,760	19.11	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call		8,210.12000	8.21012	8,468,180	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		7,104.24000	7.10424	6,828,630	17.53	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		1,028.29000	1.02829	1,086,810	17.53	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	11.00	Call		3,834.53000	3.83453	3,999,580	18.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		861.46000	0.86146	784,150	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,173.33000	8.17333	8,430,780	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		851.87000	0.85187	775,190	20.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		2,718.11000	2.71811	2,846,880	18.34	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		3,770.08000	3.77008	3,564,720	18.34	0.00	0	3,7!
R209	On	05/08/2021	Bond Future	11.81	Put		2,118.25000	2.11825	1,995,520	17.93	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,244.97000	6.24497	6,458,720	17.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		2,145.95000	2.14595	2,022,020	17.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,279.76000	6.27976	6,494,110	17.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		2,132.05000	2.13205	2,008,720	17.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,314.59000	6.31459	6,529,540	17.93	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,402.12000	7.40212	7,624,630	18.70	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,469.90000	2.46990	2,351,100	18.70	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,335.71000	7.33571	7,557,240	18.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,496.50000	2.49650	2,376,720	18.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		7,368.90000	7.36890	7,590,930	18.68	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,483.16000	2.48316	2,363,880	18.68	0.00	0	
Total R209 Option											0.00	0	38,37
Total For R209											4,349,649.06	62	69,13

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R210	On	04/02/2021			193.75634	193.75634	192.61488	192.61488			0.00	0	1,25
R210	On	06/05/2021			193.11001	193.11001	191.95687	191.95687			0.00	0	
R210	On	05/08/2021			195.26247	195.26247	194.09683	194.09683			0.00	0	
R210	On	04/11/2021			194.69055	194.69055	193.51212	193.51212			0.00	0	
Total R210 Future											0.00	0	1,25
Total For R210											0.00	0	1,25
R212	On	04/02/2021			170.04512	170.04512	169.91453	169.91453			0.00	0	6,34
R212	On	06/05/2021			171.86196	171.86196	171.73047	171.73047			0.00	0	
R212	On	05/08/2021			171.44307	171.44307	171.31040	171.31040			0.00	0	
R212	On	04/11/2021			173.34918	173.34918	173.21521	173.21521			0.00	0	
Total R212 Future											0.00	0	6,34
Total For R212											0.00	0	6,34
R213	On	04/02/2021			9.55099	86.87108	9.59951	86.59638		13.57	0.00	0	8,94
R213	On	06/05/2021			9.74756	84.24924	9.79800	83.97203		13.49	0.00	0	
R213	On	05/08/2021			9.95354	85.16812	10.00611	84.88797		12.26	0.00	0	
R213	On	04/11/2021			10.16590	82.56630	10.22068	82.28319		12.66	0.00	0	
Total R213 Future											0.00	0	8,94
R213	On	04/02/2021	9.40	Call			1,418.07000	1.41807	1,489,320	13.49	0.00	0	
R213	On	04/02/2021	9.40	Put			2,555.19000	2.55519	2,351,740	13.49	0.00	0	
R213	On	04/02/2021	9.41	Call			1,442.10000	1.44210	1,514,530	13.50	0.00	0	
R213	On	04/02/2021	9.41	Put			2,521.75000	2.52175	2,319,480	13.50	0.00	0	
R213	On	04/02/2021	9.39	Call			1,394.27000	1.39427	1,464,360	13.49	0.00	0	
R213	On	04/02/2021	9.39	Put			2,588.92000	2.58892	2,384,310	13.49	0.00	0	
R213	On	06/05/2021	11.91	Put			260.15000	0.26015	231,100	14.65	0.00	0	
R213	On	06/05/2021	11.89	Call			10,767.96000	10.76796	11,015,420	14.65	0.00	0	
R213	On	06/05/2021	11.89	Put			268.01000	0.26801	238,260	14.65	0.00	0	
R213	On	06/05/2021	11.90	Call			10,809.83000	10.80983	11,057,640	14.65	0.00	0	
R213	On	06/05/2021	11.90	Put			264.06000	0.26406	234,660	14.65	0.00	0	
R213	On	06/05/2021	11.91	Call			10,851.70000	10.85170	11,099,860	14.65	0.00	0	
R213	On	05/08/2021	10.14	Put			3,064.63000	3.06463	2,920,330	12.36	0.00	0	20
R213	On	05/08/2021	9.34	Put			5,459.60000	5.45960	5,259,990	11.76	0.00	0	
R213	On	05/08/2021	9.34	Call			1,815.81000	1.81581	1,896,350	11.76	0.00	0	20
R213	On	05/08/2021	10.86	Put			1,779.02000	1.77902	1,679,480	13.16	0.00	0	
R213	On	05/08/2021	10.84	Call			6,086.69000	6.08669	6,266,220	13.13	0.00	0	
R213	On	05/08/2021	10.84	Put			1,805.24000	1.80524	1,704,620	13.13	0.00	0	
R213	On	05/08/2021	10.78	Call			5,870.31000	5.87031	6,046,540	13.05	0.00	0	
R213	On	05/08/2021	10.78	Put			1,886.98000	1.88698	1,783,060	13.05	0.00	0	20
R213	On	05/08/2021	10.14	Call			3,772.52000	3.77252	3,908,370	12.36	0.00	0	
R213	On	05/08/2021	10.85	Call			6,123.07000	6.12307	6,303,140	13.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/08/2021	Bond Future	10.85	Put		1,792.08000	1.79208	1,692,000	13.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		6,159.51000	6.15951	6,340,120	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		2,301.93000	2.30193	2,197,910	13.49	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,709.57000	6.70957	6,889,120	13.50	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		2,288.05000	2.28805	2,184,490	13.50	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,641.21000	6.64121	6,819,830	13.48	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		2,315.62000	2.31562	2,211,130	13.48	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,675.50000	6.67550	6,854,590	13.49	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,54
R214	On	04/02/2021	Bond Future			11.05347	66.46875	11.10189	66.19800	20.23	0.00	0	15,47
R214	On	06/05/2021	Bond Future			11.24538	63.88610	11.29564	63.61267	20.26	0.00	0	
R214	On	05/08/2021	Bond Future			11.44511	64.58293	11.49735	64.30670	18.39	0.00	0	
R214	On	04/11/2021	Bond Future			11.64738	62.00912	11.70168	61.72992	19.14	0.00	0	
Total R214 Future											0.00	0	15,47
R214	On	04/02/2021	Bond Future	10.32	Call		607.19000	0.60719	627,560	19.36	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		5,215.95000	5.21595	4,965,570	19.36	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		620.05000	0.62005	640,980	19.37	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		5,166.54000	5.16654	4,916,720	19.37	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		594.44000	0.59444	614,250	19.34	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		5,265.55000	5.26555	5,014,610	19.34	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		6,420.60000	6.42060	6,594,110	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,573.74000	1.57374	1,473,820	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		6,453.25000	6.45325	6,627,370	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,558.88000	1.55888	1,459,570	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		6,485.94000	6.48594	6,660,680	22.00	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,544.13000	1.54413	1,445,440	22.00	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,713.36000	2.71336	2,591,730	19.11	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		5,355.55000	5.35555	5,509,100	19.07	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,747.42000	2.74742	2,624,740	19.07	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		5,387.55000	5.38755	5,541,620	19.09	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,730.34000	2.73034	2,608,180	19.09	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		5,419.59000	5.41959	5,574,190	19.11	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		6,740.97000	6.74097	6,908,210	20.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,956.29000	2.95629	2,844,330	20.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		6,679.13000	6.67913	6,845,540	20.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,986.84000	2.98684	2,874,050	20.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		6,710.04000	6.71004	6,876,870	20.15	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,971.52000	2.97152	2,859,150	20.15	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 Option										0.00	0	
Total For R214										0.00	0	15,47
Total for Bond										490,244,794.55	5,629	1,070,12
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/02/2021 GOVI			739.28900	739.28900	736.59000	736.59000				0.00	0	9€
GOVI On 06/05/2021 GOVI			747.00000	747.00000	744.28000	744.28000				0.00	0	
GOVI On 05/08/2021 GOVI			755.05500	755.05500	752.31000	752.31000				0.00	0	
GOVI On 04/11/2021 GOVI			763.35600	763.35600	760.58200	760.58200				0.00	0	
Total GOVI Future										0.00	0	9€
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			143,600.00000	14.36000	116,610,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Put			143,700.00000	14.37000	116,710,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Put			143,500.00000	14.35000	116,510,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			656,100.00000	65.61000	683,300,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Call			656,000.00000	65.60000	683,200,000			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			655,900.00000	65.59000	683,100,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			331,800.00000	33.18000	359,250,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call			331,700.00000	33.17000	359,150,000		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			331,600.00000	33.16000	359,050,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			321,720.00000	32.17200	349,460,000		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			321,620.00000	32.16200	349,360,000		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			321,820.00000	32.18200	349,560,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	9€
Total for GOVI												0.00	0	9€
AL37	On	04/02/2021	Index Future			779.31200	779.31200	776.72900	776.72900			0.00	0	
AL37	On	06/05/2021	Index Future			787.44000	787.44000	784.83800	784.83800			0.00	0	
AL37	On	05/08/2021	Index Future			795.93200	795.93200	793.30500	793.30500			0.00	0	
AL37	On	04/11/2021	Index Future			804.68200	804.68200	802.02800	802.02800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			855.52400	855.52400	852.67700	852.67700			0.00	0	
AL7T	On	06/05/2021	Index Future			864.44800	864.44800	861.57900	861.57900			0.00	0	
AL7T	On	05/08/2021	Index Future			873.77000	873.77000	870.87400	870.87400			0.00	0	
AL7T	On	04/11/2021	Index Future			883.37500	883.37500	880.45000	880.45000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			748.46800	748.46800	745.72900	745.72900			0.00	0	2€
ALBI	On	06/05/2021	Index Future			756.27500	756.27500	753.51400	753.51400			0.00	0	
ALBI	On	05/08/2021	Index Future			764.43000	764.43000	761.64300	761.64300			0.00	0	
ALBI	On	04/11/2021	Index Future			772.83400	772.83400	770.01800	770.01800			0.00	0	
Total ALBI Future												0.00	0	2€
Total For ALBI												0.00	0	2€
IGOV	On	04/02/2021	Index Future			268.51300	268.51300	266.95900	266.95900			0.00	0	1,0€
IGOV	On	06/05/2021	Index Future			271.38000	271.38000	269.81200	269.81200			0.00	0	€
IGOV	On	05/08/2021	Index Future			274.37200	274.37200	272.78800	272.78800			0.00	0	
IGOV	On	04/11/2021	Index Future			277.45300	277.45300	275.85100	275.85100			0.00	0	
Total IGOV Future												0.00	0	1,1€
Total For IGOV												0.00	0	1,1€
Total for Index												0.00	0	1,3€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR f On 15/12/2020 Jibar Future			3.56500	96.43500	3.57500	96.42500			0.00	0	30,00
JIBAR f On 20/01/2021 Jibar Future			3.63500	96.36500	3.65500	96.34500			0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.59000	96.41000	3.62000	96.38000			0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.59500	96.40500	3.62500	96.37500			0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.59000	96.41000	3.62000	96.38000			0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.60000	96.40000	3.62000	96.38000			0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.62000	96.38000	3.64000	96.36000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.71500	96.28500	3.72500	96.27500			0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.86000	96.14000	3.87000	96.13000			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.01000	95.99000	4.02000	95.98000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.26500	95.73500	4.27500	95.72500			0.00	0	
JIBAR f On 21/09/2022 Jibar Future			4.39500	95.60500	4.40500	95.59500			0.00	0	
Total Jibar Future									0.00	0	60,00
Total For JIBAR FUTURE									0.00	0	60,00
Total for Jibar									0.00	0	60,00
5Y STN On 21/12/2021 Interest Rate Swap			90.61000	90.61000	90.63000	90.63000			0.00	0	5
Total 5Y STND Future									0.00	0	5
Total For 5Y STND									0.00	0	5
Total for Interest Rate Swap									0.00	0	5
Total for Derivatives :									490,244,794.55	5,629	1,132,48
AA06 On 15/04/2021 Spot Bond					0.00000	100.57970			0.00	0	
Total AA06 SPOT									0.00	0	
Total For AA06									0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT									0.00	0	
Total For AA06/JIBAR									0.00	0	
AA07 On 15/04/2021 Spot Bond			5.35500	102.84385	5.35500	102.82904			0.00	0	
Total AA07 SPOT									0.00	0	
Total For AA07									0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.58000	298.77217	3.58000	298.72652			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.93398			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF005 On 18/07/2024 Spot Bond					0.00000	101.69156			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.12669	9.65000	104.25969				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.11803				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.88457				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.85998				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.54027				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.78466				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.03654				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.69810				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.71559				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.94648				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.68561				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.26743				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.25292				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.93874				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.92626				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.24581				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.80383				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.86122				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.64664				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.90867				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.19956				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.75744				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.55841				0.00	0	
Total ABFN38 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 ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.35918				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.61542				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.70344				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	98.80646				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.67698				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.69833				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.71363				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.98079				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.13191				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.14104				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.08002				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.41280				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.91637				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.35000	4.35000	4.35000	145.29656			104,400,000,000.00	24,000,000	24,000,000	
Total ABKI03 SPOT									104,400,000,000.00	24,000,000	24,000,000	
Total For ABKI03									104,400,000,000.00	24,000,000	24,000,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	65.45935	100.00000	65.31007			0.00	0	0	
Total ABKI03/R212 SPOT									0.00	0	0	
Total For ABKI03/R212									0.00	0	0	
ABKI04 On 13/03/2024 Spot Bond			7.30000	7.30000	7.30000	137.26840			8,945,903,260,000.00	1,225,466,200	612,733,100	
Total ABKI04 SPOT									8,945,903,260,000.00	1,225,466,200	612,733,100	
Total For ABKI04									8,945,903,260,000.00	1,225,466,200	612,733,100	
ABKI04 On 13/03/2024 Spot Bond			100.00000	17.07639	100.00000	17.03724			0.00	0	0	
Total ABKI04/I2025 SPOT									0.00	0	0	
Total For ABKI04/I2025									0.00	0	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	100.10780			0.00	21,000,000	21,000,000	
Total ABKS1 SPOT									0.00	21,000,000	21,000,000	
Total For ABKS1									0.00	21,000,000	21,000,000	
ABN05 On 18/04/2021 Spot Bond			2.87000	215.19185	2.87000	215.16320			0.00	0	0	
Total ABN05 SPOT									0.00	0	0	
Total For ABN05									0.00	0	0	
ABN61 On 31/01/2025 Spot Bond			2.87000	2.87000	2.87000	146.26385			0.00	0	0	
Total ABN61 SPOT									0.00	0	0	
Total For ABN61									0.00	0	0	
ABN62 On 31/03/2028 Spot Bond			4.84000	4.84000	4.84000	179.28895			0.00	0	0	
Total ABN62 SPOT									0.00	0	0	
Total For ABN62									0.00	0	0	
ABN63 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	203.69995			0.00	0	0	
Total ABN63 SPOT									0.00	0	0	
Total For ABN63									0.00	0	0	
ABN67 On 28/02/2023 Spot Bond			6.19500	6.19500	6.19500	105.31082			0.00	0	0	
Total ABN67 SPOT									0.00	0	0	
Total For ABN67									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
ABN79 On 21/12/2026 Spot Bond			6.98000	6.98000	6.98000	121.99275			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.85500	4.85500	4.85500	101.85757			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.32500	103.24692	4.32500	103.23485			0.00	0	620,000,00
Total ABS11 SPOT									0.00	0	620,000,00
Total For ABS11									0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			4.69500	107.49022	4.69500	107.47644			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.01500	109.36618	5.01500	109.35122			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.54500	116.79565	6.54500	116.77487			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.75500	116.03978	7.75500	116.01540			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			5.43500	113.29565	5.43500	113.27887			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.86500	111.23766	6.86500	111.21692			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.62561	100.00000	11.59959			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.93000	1.93000	1.93000	312.70228		54,040,000,000.00		28,000,000	14,000,00
Total ABSI2 SPOT								54,040,000,000.00		28,000,000	14,000,00
Total For ABSI2								54,040,000,000.00		28,000,000	14,000,00
ABSI4 On 31/01/2022 Spot Bond			1.47000	170.57322	1.47000	170.55701			0.00	0	
Total ABSI4 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 ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.85500	9.85500	9.85500	107.67884				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.30066				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.25747				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	249.66641				0.00	0	3,425,000,00
Total ACL127 SPOT										0.00	0	3,425,000,00
Total For ACL127										0.00	0	3,425,000,00
ACL128 On 20/09/2021 Spot Bond					0.00000	249.70302				0.00	0	3,425,000,00
Total ACL128 SPOT										0.00	0	3,425,000,00
Total For ACL128										0.00	0	3,425,000,00
ACL129 On 20/09/2021 Spot Bond					0.00000	101.20370				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.21020				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.65696				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.25339				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.25339				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.29014				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.29014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	169.05332				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	170.88693				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.18427				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.63484				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.17561				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.14320				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.15910				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.37905				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.17702				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.17920				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.13755				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL02 On 11/04/2024 Spot Bond					0.00000	100.01383				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	97.75630				0.00	400,000,000	200,000,000
Total AGL03 SPOT										0.00	400,000,000	200,000,000
Total For AGL03										0.00	400,000,000	200,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.96847				0.00	0	2,382,181,500
Total AGT01 SPOT										0.00	0	2,382,181,500
Total For AGT01										0.00	0	2,382,181,500
AGT02 On 28/11/2024 Spot Bond					0.00000	100.35429				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	98.03051				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.32035				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.68356				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.68356				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.80860				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.66274				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.65579				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.73224				0.00	0	
Total AHF3B4 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 AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.80866				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.05845				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.13468				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.45685				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.18533				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.88500	112.74800	5.88500	112.73023				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.19839				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.21580				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.33729				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.49893				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.68343				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.19833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.21572				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.33710				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.18094				0.00	1,000,000,000	500,000,00
Total AHF7A1 SPOT										0.00	1,000,000,000	500,000,00
Total For AHF7A1										0.00	1,000,000,000	500,000,00
AHF7B On 21/08/2025 Spot Bond					0.00000	100.20704				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.22442				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.37168				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.76500	111.96871	6.76500	111.94824				270,600,000,000.00	40,000,000	20,000,00
Total AIR02 SPOT										270,600,000,000.00	40,000,000	20,000,00
Total For AIR02										270,600,000,000.00	40,000,000	20,000,00
AIR04 On 29/05/2024 Spot Bond			5.88500	110.70014	5.88500	110.68240				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.47000	91.93721	11.47000	91.90888				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.27000	176.88574	5.27000	176.85067				0.00	0	30,000,00
Total AIRL01 SPOT										0.00	0	30,000,00
Total For AIRL01										0.00	0	30,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	100.83619				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF06 On 24/08/2022 Spot Bond					0.00000	100.70313				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.37311				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.46458				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.88661				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.13696				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.22244				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	102.01623				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.46310				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.40000	218.03438	5.40000	217.99039				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.41500	196.41370	5.41500	196.37400				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.81319				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.02897				0.00	0	
Total ASN113 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 ASN113										0.00	0	
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12 On 20/12/2020 Spot Bond					0.00000	101.72196				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13 On 20/12/2020 Spot Bond					0.00000	101.70037				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.45000	168.72729	2.45000	168.70680				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	97.30827				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.49363				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.50460				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.49500	168.64322	2.49500	168.62254				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/05/2021 Spot Bond					0.00000	53.57103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.10613				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.48000	172.09357	5.48000	172.05849				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.42673				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.25717				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.51892				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.40254				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19(On 30/06/2022 Spot Bond					0.00000	101.06906				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19(On 31/01/2038 Spot Bond			5.40000	98.99220	5.40000	98.97238				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19(On 20/06/2022 Spot Bond					0.00000	101.07408				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	101.09180				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	101.20512				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20(On 24/08/2021 Spot Bond					0.00000	100.24088				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20(On 24/08/2025 Spot Bond					0.00000	100.27908				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	100.12488				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25(On 29/05/2021 Spot Bond					0.00000	100.11260				0.00	0	
Total ASN255 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 ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.39822				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.07808				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.29902				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.24805				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.19752				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.92388				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.10144				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.17130				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.52777				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	101.21297				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.92500	4.92500	4.92500	95.86448				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.56500	5.56500	5.56500	87.24539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.10385				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.27498				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.41700				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.11293				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.51000	97.59482	5.51000	97.57499				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.19288				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.35398				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.35398				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.07403				0.00	0	15,500,00
Total ASN346 SPOT										0.00	0	15,500,00
Total For ASN346										0.00	0	15,500,00
ASN35: On 20/06/2024 Spot Bond					0.00000	101.15549				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.13886				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond					0.00000	101.13886				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.12476				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.38731				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.11506				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.16043				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.57160				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	99.91438				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	99.91438				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.36792				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.12586				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.21599				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	99.88750				0.00	0	
Total ASN399 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 ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.11722				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.33326				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.02765				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	105.78999				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.95405				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.95405				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.02597				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.06214				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.44132				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.37669				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.14263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.68970				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.69706				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 28/02/2023 Spot Bond					0.00000	103.83984				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46(On 31/03/2024 Spot Bond					0.00000	104.00981				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46(On 31/01/2022 Spot Bond					0.00000	103.42338				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond					0.00000	103.97360				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.49064				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.58823				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 31/03/2024 Spot Bond					0.00000	103.63108				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47(On 28/02/2023 Spot Bond					0.00000	103.46347				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	100.32108				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 17/08/2025 Spot Bond					0.00000	101.15595				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.39813				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.16614				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	95.82400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	103.08707				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.15163				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.08163				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.01427				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	101.18137				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.01123				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	99.98796				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.93800				0.00	0	
Total ASN497 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 ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	99.93800				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 16/03/2021 Spot Bond					0.00000	99.90559				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN500 On 18/03/2021 Spot Bond					0.00000	99.89306				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN501 On 31/03/2021 Spot Bond					0.00000	100.88491				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN505 On 28/09/2025 Spot Bond					0.00000	101.01807				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	103.89938	9.00000	101.77534				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	103.53848	8.18000	101.59118				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	103.61614	8.36000	101.62619				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	103.61614	8.36000	101.62619				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.81154				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.72255				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.61726				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	109.05389	9.10000	101.24658				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	110.56609	11.05000	101.30178				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	109.87398	11.00000	101.02466				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 13/05/2021 Spot Bond					0.00000	100.25006				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.10928	10.50000	100.63288				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.26351				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN53: On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.21863				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.14052	10.50000	100.37397				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.23942				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.18423				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.20234				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.08375				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54 On 31/07/2023 Spot Bond			100.00000	23.19394	100.00000	15.39725		800,000,000,000,000.00		8,000,000,000	8,000,000,000	
Total ASN545 SPOT								10,000,000,000,000.00		8,000,000,000	8,000,000,000	
Total For ASN545								10,000,000,000,000.00		8,000,000,000	8,000,000,000	
ASN54 On 09/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		20,000,000,000	20,000,000,000	
Total ASN546 SPOT								10,000,000,000,000.00		20,000,000,000	20,000,000,000	
Total For ASN546								10,000,000,000,000.00		20,000,000,000	20,000,000,000	
BAW18 On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.36000	99.94031	4.36000	99.95224				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.28500	106.89002	5.28500	106.87463				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.94539	9.30000	101.91980				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.38548				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.52756				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.18955				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.19901				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.88742				0.00	0	
Total BAW31 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 BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.00500	105.41698	6.00500	101.32718				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.88607				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.16517				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.49843				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.47943				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.08500	8.08500	8.08500	108.56051				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.35532				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.35532				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.46500	10.46500	10.46500	109.15695				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.39084				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.02968				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.18425				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.18434				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.18029				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.54620				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.54620				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.30562				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.59398				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.54573				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.59342				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.20403				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.21677				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.78488				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.83176				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.83176				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.83176				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.87971				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.83237				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.83237				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.92785				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.37704				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ16 On 08/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.41000	7.41000	7.41000	105.11666				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.47937				0.00	0	
Total BDX211 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 BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.44731				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.91209				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.01512				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.88500	111.07425	6.88500	111.05348				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.11052				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.60655				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.78500	103.40850	6.78500	103.38978				0.00	0	10,000,00
Total BGL11 SPOT										0.00	0	10,000,00
Total For BGL11										0.00	0	10,000,00
BGL12 On 20/08/2021 Spot Bond					0.00000	102.28551				0.00	0	15,000,00
Total BGL12 SPOT										0.00	0	15,000,00
Total For BGL12										0.00	0	15,000,00
BGL13 On 20/08/2021 Spot Bond			5.88500	107.48711	5.88500	107.47018				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.93090				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.87641				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.23872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.82662				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.68784				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	101.31912				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.44452				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.35449				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.28121				0.00	500,000,000	500,000,000
Total BID09 SPOT										0.00	500,000,000	500,000,000
Total For BID09										0.00	500,000,000	500,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	100.56225				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.62500	111.25932	5.62500	111.24227				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.93812				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.08242				0.00	0	600,000,000
Total BID13 SPOT										0.00	0	600,000,000
Total For BID13										0.00	0	600,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	99.81963				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	100.51465				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.64396				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.95224				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.22436				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.21281				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.99396				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.62805				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.88438				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.23261				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.22448				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.74869				0.00	0	
Total BPPF21 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 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	100.76330				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.44205				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.48124				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.71031				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.77044				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.41949				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.44202				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.46161				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.15239				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.41709				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.48500	103.68220	4.48500	103.66969				2,332,200,000,000.00	520,000,000	400,000,000
Total CBL26 SPOT										2,332,200,000,000.00	520,000,000	400,000,000
Total For CBL26										2,332,200,000,000.00	520,000,000	400,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	100.42199				0.00	300,000,000	300,000,000
Total CBL28 SPOT										0.00	300,000,000	300,000,000
Total For CBL28										0.00	300,000,000	300,000,000
CBL29 On 30/04/2024 Spot Bond					0.00000	100.29100				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.90500	118.80430	6.90500	118.78227				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.25500	113.22241	7.25500	113.20036				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.78500	114.67062	7.78500	114.64643				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.20500	108.71288	9.20500	106.57528				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.69990				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.48619				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.74513				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.56835				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR45 On 30/10/2021 Spot Bond					0.00000	100.72325				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.17237				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.18558				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.95480				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.01842				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.40941				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.62463	3.14000	159.52270				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.42000	2.42000	2.42000	159.76899				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	113.53188	4.77000	112.21000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	104.97800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.80874				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.65500	113.63761	6.65500	113.61707				0.00	0	
Total CLN362 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 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	114.82656	8.70700	123.89600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.63226				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.67684				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	107.78331				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.48000	103.38777	5.48000	103.37248				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	101.16875	10.98000	101.13888				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	119.19800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	100.83267				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.94244	6.50000	121.46400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	108.06000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	101.16039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	100.74251				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	101.17128				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.31465				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.31153				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	101.57083				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.61039				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	99.97500				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	102.31000				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	102.09700				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	102.37700				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	101.51730				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN426 On 20/12/2020 Spot Bond					0.00000	101.99300				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	102.02412				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	163.51000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	102.47000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	102.64000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	102.72100				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	164.54000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	101.36566				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	101.26846				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.62571				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.38000	103.16351	5.38000	103.14866				0.00	0	
Total CLN445 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 CLN445									0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.42000	168.78336	2.42000	168.76300			0.00	0	
Total CLN452 SPOT									0.00	0	
Total For CLN452									0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.77000	130.74404	5.77000	130.71661			0.00	0	
Total CLN453 SPOT									0.00	0	
Total For CLN453									0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.01000	129.54608	6.01000	129.51807			0.00	0	940,000,00
Total CLN454 SPOT									0.00	0	940,000,00
Total For CLN454									0.00	0	940,000,00
CLN45 On 20/12/2021 Spot Bond					0.00000	104.95400			0.00	0	
Total CLN456 SPOT									0.00	0	
Total For CLN456									0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	100.30067			0.00	0	
Total CLN457 SPOT									0.00	0	
Total For CLN457									0.00	0	
CLN45 On 29/11/2021 Spot Bond					0.00000	100.46251			0.00	0	
Total CLN458 SPOT									0.00	0	
Total For CLN458									0.00	0	
CLN46 On 29/11/2021 Spot Bond					0.00000	100.64907			0.00	0	
Total CLN460 SPOT									0.00	0	
Total For CLN460									0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.08500	107.14749	6.08500	107.12975			0.00	0	
Total CLN464 SPOT									0.00	0	
Total For CLN464									0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	100.42873			0.00	0	
Total CLN465 SPOT									0.00	0	
Total For CLN465									0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.32023			0.00	0	
Total CLN468 SPOT									0.00	0	
Total For CLN468									0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.66336			0.00	0	
Total CLN469 SPOT									0.00	0	
Total For CLN469									0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.31546			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.15300				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	50.89434	100.00000	50.78047				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 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	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.51057				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.70413				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	100.76987				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.58000	104.04116	5.58000	104.02543				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	101.26075	10.16000	103.11500				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.88500	108.35774	5.88500	108.34066				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.65374				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.38525				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN495 On 29/08/2022 Spot Bond					0.00000	100.13588				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.28500	115.09807	6.28500	115.07840				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.92173				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.24713				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.89747				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.95272				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.25082				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.53337				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.69146				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.58206				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.93569				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.33602	9.96000	102.30855				0.00	0	
Total CLN516 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 CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.10627	10.01000	101.07914				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.18923				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	104.26439	9.60000	101.20940				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	99.92741				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.15660				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.34569				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	102.31226	9.20000	102.28685				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.58249				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.18783				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.81367				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.25020				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.74572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53(On 12/03/2021 Spot Bond					0.00000	99.93243				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53' On 12/03/2023 Spot Bond					0.00000	99.92741				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	101.27938				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53v On 18/07/2025 Spot Bond					0.00000	100.77389				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53! On 18/07/2025 Spot Bond			8.63500	8.63500	8.63500	110.44005				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53(On 18/07/2023 Spot Bond					0.00000	99.27654				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.61760				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	100.89195				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54' On 20/12/2023 Spot Bond					0.00000	129.62200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	100.12731				0.00	0	14,273,495.00
Total CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00
CLN54! On 17/01/2024 Spot Bond					0.00000	100.87112				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			8.10500	111.60161	8.10500	111.57752				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.15500	108.81044	8.15500	108.78641				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.24500	108.39433	8.24500	108.37013				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN550 On 18/04/2028 Spot Bond					0.00000	305.36618				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 20/12/2020 Spot Bond					0.00000	101.57951				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.32458				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.35897				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.18777				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.99601				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	124.84400				0.00	0	
Total CLN560 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 CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.39318				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	100.40537	10.19000	100.62790				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.10500	110.26453	8.10500	108.95596				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.41778				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.17872				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.81972				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	100.02919				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.36656				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN56 On 13/05/2021 Spot Bond					0.00000	100.39654				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	100.66204				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.33500	108.58294	8.33500	107.26728				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.38097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.95511				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.36884				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.91189				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	103.43400				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	101.40891				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.73899				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.05658				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.39349				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.11876				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	99.85902				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.66274				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2022 Spot Bond					0.00000	100.11504				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	101.46617				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	99.98517				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.14867				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.86874				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	99.86182				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.71665				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.99000	136.37939	3.99000	110.30222				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.18370				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.00818				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.18370				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.37181				0.00	0	
Total CLN597 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 CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.99164				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.98652				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.20506				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.20506				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.75800				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	102.97396				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.42391				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.33708				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.02491				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.76696				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.19610				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.03133	9.32000	101.00606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.62754				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.01729				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	100.02898				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 On 22/08/2022 Spot Bond					0.00000	100.18746				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	100.11868				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 30/09/2022 Spot Bond					0.00000	100.99057				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	99.34700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	103.04237				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 20/12/2022 Spot Bond					0.00000	101.35496				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	100.11502				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	100.54894				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	100.54671				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(On 28/04/2021 Spot Bond					0.00000	100.50098				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62(On 20/12/2024 Spot Bond					0.00000	91.09600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62(On 25/01/2023 Spot Bond					0.00000	100.62957				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			5.97500	109.31633	5.97500	109.29884				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	100.30375				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	89.48642				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			12.10500	62.74015	12.10500	84.42440				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2021 Spot Bond					0.00000	100.21702				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			8.80500	105.51818	8.80500	105.49347				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	100.30212				0.00	0	
Total CLN631 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 CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.18122				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.15953				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.40075				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	101.91064				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.18523				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.30050				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.28149				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.32606				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.33299				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.66693				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.18654				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.18035				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.57700				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.18260				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.30050				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.12225				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.30050				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.22986				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.30050				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.21547				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	103.01000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.44133				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	101.16795				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.20370				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	101.21888				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	101.26854				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	98.97800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	97.75600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	101.01500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	125.90000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.50858				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.20507				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.37193				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.67548				0.00	0	
Total CLN668 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 CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.44835				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.16992				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.33840				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.61297	136.70273	4.61297	111.07476				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.61297	136.70273	4.61297	111.07548				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.94188				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.34652				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.36815				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.17599				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	101.17123				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.11802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.35355				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.02652				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.11509				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.14967				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.36918				0.00	1,000,000,000	500,000,000
Total CLN685 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN685										0.00	1,000,000,000	500,000,000
CLN685 On 21/06/2023 Spot Bond					0.00000	101.34628				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.38723				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.38699				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.20364				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.97073				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.20369				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN693 On 17/05/2025 Spot Bond					0.00000	100.40473				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.74021				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	101.08899				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	93.40157				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.09948				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.51705				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.21709				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.10946				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.32482				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.79649				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.86773				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.37357				0.00	0	
Total CLN704 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 CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.68896				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.07783				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.37896				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	99.97200				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.17323				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.07642				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	83.32701				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	100.95283				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	100.30399				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.18186				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.18186				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.18186				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.08591				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.75200				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	99.97500				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.05394				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.38554				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.09707				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.11658				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.47267				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.47267				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.47267				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.38570				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	100.38570				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.38570				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	84.69466				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	85.76843				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.41000	105.13768	7.41000	105.11666				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.29624				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.33500	111.05202	7.33500	111.03005				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.79500	103.69428	5.79500	103.67809				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.25500	114.70521	9.25500	114.67687			740,400,000,000.00		80,000,000	50,000.00
Total COJ08 SPOT									740,400,000,000.00		80,000,000	50,000.00
Total For COJ08									740,400,000,000.00		80,000,000	50,000.00
COJG01 On 09/06/2024 Spot Bond			6.06500	112.82164	6.06500	112.80312				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			6.72000	106.72666	6.72000	106.70728				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.66500	104.63713	9.66500	104.61001				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			9.75500	98.58514	9.75500	98.55935				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			9.08500	9.08500	9.08500	112.05744				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	99.89208				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.11450				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.20363				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.24867				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.10342				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.93021				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	99.97232				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.53542				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.67113				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.96945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.18318				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.10251				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.89799				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.18137				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.28409				0.00	200,000,000	100,000,000
Total DSY02 SPOT										0.00	200,000,000	100,000,000
Total For DSY02										0.00	200,000,000	100,000,000
DSY03 On 21/11/2024 Spot Bond			8.50500	8.50500	8.50500	106.95523				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.71329				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.20057				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.83500	101.42462	5.83500	101.40869				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.18500	110.61871	6.18500	110.60041		31,120,446,000.00		5,031,600	24,335,800	
Total DV23 SPOT								31,120,446,000.00		5,031,600	24,335,800	
Total For DV23								31,120,446,000.00		5,031,600	24,335,800	
DV23/R On 27/02/2023 Spot Bond			100.00000	27.54071	100.00000	27.48009				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	27.54071	100.00000	27.48009				0.00	0	
Total DV23/R2023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.75500	114.30641	5.75500	114.28879				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	102.97473	9.69000	102.94826				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.97473	9.69000	102.94826				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.21000	97.24721	11.21000	97.21839				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	103.09943	10.10000	103.07183				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.09943	10.10000	103.07183				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	99.90788				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.11922				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.62602				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	98.89789				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.81146				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.69522				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.22819				0.00	0	
Total DVF25 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 DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.48935				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.29436				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.10039				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.17161				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.57902				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.44135				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.10474				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.47046				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.21797				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.23094				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.69000	110.31508	4.69000	110.30118				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.29000	107.69404	5.29000	107.67851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.19500	113.30370	6.19500	113.28460				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.66000	99.46044	5.66000	99.43961				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.40000	88.00882	5.40000	87.99120				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	132.11244	2.25000	132.09710				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.65000	133.32073	4.74000	132.51194				0.00	0	10,000,00
Total EL28 SPOT										0.00	0	10,000,00
Total For EL28										0.00	0	10,000,00
EL29 On 19/11/2029 Spot Bond			4.76300	118.03087	4.76300	118.00898				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.81000	115.48853	4.81000	115.46722				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.32000	100.87157	5.32000	100.85144				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.37000	90.09880	5.37000	90.08083				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	132.11244	2.25000	132.09710				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	140.05614				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN002 On 07/06/2024 Spot Bond					0.00000	137.82256				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	105.95682				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	105.03459				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	105.55195				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	103.95052				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	96.53299				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	98.01365				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.49500	103.93609	5.49500	103.92066			10,866,021,260,500.00	1,977,437,900	21,977,437,900	
Total EMM02 SPOT									10,866,021,260,500.00	1,977,437,900	21,977,437,900	
Total For EMM02									10,866,021,260,500.00	1,977,437,900	21,977,437,900	
EMM03 On 04/05/2024 Spot Bond			8.82500	104.51460	8.82500	104.48968			0.00	0	36,200,000,000	
Total EMM03 SPOT									0.00	0	36,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM03										0.00	0	36,200,000,00
EMM04 On 16/05/2028 Spot Bond			11.06000	11.06000	11.06000	94.91489				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.41000	11.41000	11.41000	99.14380				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			8.90500	8.90500	8.90500	107.37094				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.90500	8.90500	8.90500	108.68132				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.72000	11.72000	11.72000	83.42790				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.47000	10.47000	10.47000	100.49175				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.72000	11.72000	11.72000	94.11585				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.27936				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.35242				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	99.98366				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.16736				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.49084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.26891				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.20644				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.25734				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.02729				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.02597				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.02678				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.92985				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.93209				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.37710				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.10214				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	99.93955				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	

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 10/11/2021 Spot Bond					0.00000	100.36982				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.21919				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.07759				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.07998				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.72651				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	99.98526				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.54415				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.27088				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.25589				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.29480				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.25888				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.27383				0.00	0	
Total ERSA25 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 ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.25113				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.24392				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.28877				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.62500	112.38573	5.62500	112.36879			60,307,875,000.00		10,721,400	55,557,60
Total ES23 SPOT									60,307,875,000.00		10,721,400	55,557,60
Total For ES23									60,307,875,000.00		10,721,400	55,557,60
ES23/R On 25/01/2023 Spot Bond			10.00000	103.72704	10.00000	103.69953				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.02500	100.72514	8.02500	100.70337			143,069,700,000.00		17,828,000	2,592,110,60
Total ES26 SPOT									143,069,700,000.00		17,828,000	2,592,110,60
Total For ES26									143,069,700,000.00		17,828,000	2,592,110,60
ES26/R On 02/04/2026 Spot Bond			7.85000	101.47029	7.85000	101.44883				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.41000	75.80253	11.46500	75.48482			213,508,484,000.00		18,712,400	3,136,524,40
Total ES33 SPOT									213,508,484,000.00		18,712,400	3,136,524,40
Total For ES33									213,508,484,000.00		18,712,400	3,136,524,40
ES33/R On 15/09/2033 Spot Bond			7.50000	101.76456	7.50000	101.74387				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.09500	73.74327	12.09500	73.71949			138,371,638,000.00		11,440,400	1,049,374,60
Total ES42 SPOT									138,371,638,000.00		11,440,400	1,049,374,60
Total For ES42									138,371,638,000.00		11,440,400	1,049,374,60
ES42/R On 25/04/2042 Spot Bond			8.50000	101.05753	8.50000	101.03443				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.66746				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.07637				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	98.89521				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.19286				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.51475				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.22634				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.28026				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.29583				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.56039				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.85757				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.32099				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.46080				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB14 On 02/06/2021 Spot Bond			5.61500	5.61500	5.61500	102.24737				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.44251				0.00	0	120,000,00
Total FRB17 SPOT										0.00	0	120,000,00
Total For FRB17										0.00	0	120,000,00
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.99889				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.55500	103.84140	6.55500	103.82317				0.00	0	20,000,00
Total FRB19 SPOT										0.00	0	20,000,00
Total For FRB19										0.00	0	20,000,00
FRB20 On 15/04/2021 Spot Bond					0.00000	101.85036				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.46218				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.77363				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	103.03817				0.00	0	100,000,00
Total FRB23 SPOT										0.00	0	100,000,00
Total For FRB23										0.00	0	100,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.68966				0.00	0	1,350,498,80
Total FRB24 SPOT										0.00	0	1,350,498,80
Total For FRB24										0.00	0	1,350,498,80
FRB25 On 19/09/2024 Spot Bond					0.00000	101.36519				0.00	13,800,000	2,259,600,00
Total FRB25 SPOT										0.00	13,800,000	2,259,600,00
Total For FRB25										0.00	13,800,000	2,259,600,00
FRB26 On 03/06/2024 Spot Bond					0.00000	98.97637				0.00	0	
Total FRB26 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 FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.60500	107.00400	8.60500	106.97924			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 31/12/2099 Spot Bond					0.00000	99.90090			0.00	0	3,205,000,00
Total FRB28 SPOT									0.00	0	3,205,000,00
Total For FRB28									0.00	0	3,205,000,00
FRBI22 On 31/01/2022 Spot Bond			1.47000	170.57322	1.47000	170.55701			0.00	0	85,000,00
Total FRBI22 SPOT									0.00	0	85,000,00
Total For FRBI22									0.00	0	85,000,00
FRBI23 On 07/12/2023 Spot Bond			2.18000	2.18000	2.18000	310.53440			0.00	0	400,000,00
Total FRBI23 SPOT									0.00	0	400,000,00
Total For FRBI23									0.00	0	400,000,00
FRBI25 On 31/01/2025 Spot Bond			2.81500	2.81500	2.81500	146.57875		197,050,000,000.00		70,000,000	35,000,00
Total FRBI25 SPOT								197,050,000,000.00		70,000,000	35,000,00
Total For FRBI25								197,050,000,000.00		70,000,000	35,000,00
FRBI28 On 31/03/2028 Spot Bond			4.34000	185.21225	4.34000	185.18016		2,499,840,000,000.00		576,000,000	668,000,00
Total FRBI28 SPOT								2,499,840,000,000.00		576,000,000	668,000,00
Total For FRBI28								2,499,840,000,000.00		576,000,000	668,000,00
FRBI29 On 31/03/2029 Spot Bond			4.87000	4.87000	4.87000	96.25684			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	204.11082			0.00	0	170,000,00
Total FRBI33 SPOT									0.00	0	170,000,00
Total For FRBI33									0.00	0	170,000,00
FRBI46 On 31/03/2046 Spot Bond			5.62000	83.03327	5.62000	83.01604			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.70000	83.07474	5.70000	83.05746			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			5.64247	5.64247	5.64247	80.68653			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ02 On 10/12/2024 Spot Bond			5.71931	5.71931	5.71931	79.93204			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			4.17000	4.17000	4.17000	139.04362				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	90.43065				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.53000	168.57789	2.53000	168.55705				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.39000	166.98395	3.39000	166.95948				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	102.23340				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.44412				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25: On 14/03/2022 Spot Bond					0.00000	101.26645				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.61721				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	102.37160				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.64962				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.57343				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.41492				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	101.00938	9.80000	100.98268				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	99.97270				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	99.97259				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.02056				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.18746				0.00	0	
Total FRC279 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 FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.31175				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.68219				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 26/01/2021 Spot Bond					0.00000	100.98084				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.51842				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.20256				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.76055				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	101.13240				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	102.17377				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 26/01/2021 Spot Bond					0.00000	100.74251				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	100.63836				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	100.62446				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.30220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.30845				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.52770				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.58354				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.27559				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.15565				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	100.87626				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	100.54347				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.14473				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	100.36580				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.10644				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.28574				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC311 On 23/02/2021 Spot Bond					0.00000	99.99000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC312 On 23/02/2021 Spot Bond					0.00000	99.53000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	101.41971				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 23/02/2021 Spot Bond					0.00000	110.81000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	95.35321				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.34736				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.58212				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	98.67360				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.41957				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	101.45421				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC321 On 20/06/2026 Spot Bond					0.00000	101.30072				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC322 On 02/04/2024 Spot Bond					0.00000	100.91733				0.00	0	
Total FRC322 SPOT										0.00	0	
Total For FRC322										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.79642				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.88353				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.15148				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.41466				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.73615				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	100.51603				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.51603				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.02377				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.14107				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	105.39568				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.99447				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.00003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.71587				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.88809				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.69606				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.23914				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.16046				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.79609				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.46165				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.35353				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.51578				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.66594				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.53109				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35(On 31/07/2021 Spot Bond					0.00000	100.47566				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.13866				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.23668				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.21700				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2021 Spot Bond					0.00000	100.09910				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,00
Total FRC355 SPOT										0.00	0	10,000,000,00
Total For FRC355										0.00	0	10,000,000,00
FRC66 On 31/01/2022 Spot Bond			3.17000	3.17000	3.17000	167.36605				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.11000	3.11000	3.11000	167.47719				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.09000	3.09000	3.09000	167.51425				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.06000	91.92388	5.06000	91.90610				0.00	0	540,000,00
Total FRI33 SPOT										0.00	0	540,000,00
Total For FRI33										0.00	0	540,000,00
FRI38 On 31/01/2038 Spot Bond			5.30000	100.28382	5.30000	100.26401			53,000,000,000.00		10,000,000	5,000,00
Total FRI38 SPOT									53,000,000,000.00		10,000,000	5,000,00
Total For FRI38									53,000,000,000.00		10,000,000	5,000,00
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.05704				0.00	0	
Total FRJ022 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 FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.50437				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.02423				0.00	0	17,970,000,00
Total FRJ22 SPOT										0.00	0	17,970,000,00
Total For FRJ22										0.00	0	17,970,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.62085				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.93380				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.82877				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.38541				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.23042				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.54085				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.74000	4.74000	4.74000	113.25558				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.22000	5.22000	5.22000	101.31216				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.97348				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.56484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.36000	99.50641	5.36000	99.48659				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.35000	197.69469	5.35000	197.65504				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.50000	97.72085	5.50000	97.70104				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.38000	5.38000	5.38000	197.06253				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.72000	141.51722	3.72000	141.49523				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	123.92609	3.70500	123.90687				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.35000	99.63546	5.35000	99.61564				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.50000	194.75375	5.50000	194.71393				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.55000	193.78521	5.55000	193.74535				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.25000	179.73008	3.25000	144.10938				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.58000	193.20691	5.58000	193.16700				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			5.50000	97.72085	5.50000	97.70104				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.29000	174.20419	5.29000	174.16957				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.25000	88.79843	6.25000	88.77867				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.18000	175.43968	5.18000	175.40535				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.24000	174.76455	5.24000	174.73005				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.09000	183.68899	6.09000	183.64853				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.18000	89.58742	6.18000	89.56763				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.50000	5.50000	5.50000	97.70104				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.48000	97.97351	5.48000	97.95370				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.05000	176.91279	5.05000	176.87877				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.86000	187.90908	5.86000	187.86887				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.18000	175.43968	5.18000	175.40535				0.00	0	
Total FRS142 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 FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.18000	175.43968	5.18000	175.40535				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.47000	172.20392	5.47000	172.16888				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.02000	139.87819	4.02000	139.85532				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.23000	169.13913	2.23000	169.11960				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.53000	171.54303	5.53000	171.50784				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.57000	171.10404	5.57000	171.06875				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.99000	140.04110	3.99000	140.01831				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.04500	176.96971	5.04500	176.93573				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.58000	5.58000	5.58000	170.95919				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	16.08714				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.25468				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.72352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.80445				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS174 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.19386				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.13182				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	134.09991				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	151.17640				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	143.31477				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	153.26332				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	127.68730				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	19.36795				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS197 On 05/08/2024 Spot Bond					0.00000	100.40079				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.47014				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.36271				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.16247				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	109.50262				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.80063				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.25311				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	107.10834				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	118.94549				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	106.47751				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	102.23499				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.98756				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	101.63144				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.75181				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	102.72760				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	101.58481				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.16046				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	101.57986				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.99702				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	101.15760				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.31824				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	93.20245				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	94.35357				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	93.75905				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	102.89110				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
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	106.34460				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23(On 23/10/2025 Spot Bond					0.00000	95.66741				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	98.36231				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 04/12/2022 Spot Bond					0.00000	100.09377				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			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.22000	2.22000	2.22000	310.18922				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.96000	312.47519	1.96000	312.44117				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.96000	1.96000	1.96000	312.44117				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.47000	170.57322	1.47000	170.55701				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.72000	170.09953	1.72000	170.08222				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.46640				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.20000	92.71927	5.20000	92.70122				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.87000	65.21943	4.87000	97.02254				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.14000	3.14000	3.14000	144.72925				0.00	0	
Total FRS85 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 FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.42000	3.42000	3.42000	143.15744			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.02000	3.02000	3.02000	303.38292			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.80500	4.80500	4.80500	108.27110			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.85500	117.23336	5.85500	117.21488			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.20500	117.68807	6.20500	117.66853			0.00	0	10,000,00
Total FRX25 SPOT									0.00	0	10,000,00
Total For FRX25									0.00	0	10,000,00
FRX26 On 01/10/2026 Spot Bond			6.84500	114.35740	6.84500	114.33626			0.00	0	1,350,000,00
Total FRX26 SPOT									0.00	0	1,350,000,00
Total For FRX26									0.00	0	1,350,000,00
FRX27 On 07/03/2027 Spot Bond			6.99500	118.55911	6.99500	118.53660			0.00	0	10,000,00
Total FRX27 SPOT									0.00	0	10,000,00
Total For FRX27									0.00	0	10,000,00
FRX28 On 26/07/2028 Spot Bond			7.41500	119.29542	7.41500	119.27182			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.38000	112.10623	8.38000	112.08123		1,089,400,000,000.00		130,000,000	150,000,00
Total FRX30 SPOT								1,089,400,000,000.00		130,000,000	150,000,00
Total For FRX30								1,089,400,000,000.00		130,000,000	150,000,00
FRX31 On 21/02/2031 Spot Bond			8.76000	107.76490	8.76000	107.73980			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.83000	113.95821	8.83000	113.93115			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.10000	75.31507	11.10000	75.29272			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.71649				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.00230				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.20987				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.18247				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.19693				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.20571				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.20829				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.23689				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.91107				0.00	200,000,000	100,000,000
Total GBL05 SPOT										0.00	200,000,000	100,000,000
Total For GBL05										0.00	200,000,000	100,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.13944				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.18786				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.09941				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.11125				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.19174				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.47000	103.24600	4.47000	103.22783				0.00	0	170,000,00
Total GRL35 SPOT										0.00	0	170,000,00
Total For GRL35										0.00	0	170,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	101.80434				0.00	5,900,000,000	5,900,000,00
Total GRT07 SPOT										0.00	5,900,000,000	5,900,000,00
Total For GRT07										0.00	5,900,000,000	5,900,000,00
GRT11 On 13/05/2021 Spot Bond					0.00000	100.38442				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.44913				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.84808				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.76500	112.87126	5.76500	112.85364				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	99.95563				0.00	0	500,000,00
Total GRT19 SPOT										0.00	0	500,000,00
Total For GRT19										0.00	0	500,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.82487				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.55500	105.27351	8.55500	105.24928				0.00	0	
Total GRT21 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 GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.69556				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.87370				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.72313				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.33691				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.85106				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.46209				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.98796				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.98737				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.36418				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.11018				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.02752				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.63743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.07927				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.88860				0.00	0	200,000,00
Total GRT36 SPOT										0.00	0	200,000,00
Total For GRT36										0.00	0	200,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.94049				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.47468				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.73678				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.38692				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.22224				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.11909				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	101.05774				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.15814				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.95429				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T3 On 28/10/2021 Spot Bond					0.00000	101.21755				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.15195				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.61851				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.10350				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.21253				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.02064				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.23096				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.45719				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.21323				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.06580				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.97057				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.01126				0.00	0	
Total HPF11 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 HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.94423				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.92514				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.56000	307.31254	2.56000	307.27407				0.00	0	40,000,00
Total HWAY23 SPOT										0.00	0	40,000,00
Total For HWAY23										0.00	0	40,000,00
HWAY2 On 07/12/2024 Spot Bond			2.91000	2.91000	2.91000	310.89382				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.97000	103.06708	9.97000	105.29306				0.00	0	10,000,00
Total HWAY30 SPOT										0.00	0	10,000,00
Total For HWAY30										0.00	0	10,000,00
HWAY3 On 28/02/2033 Spot Bond			5.39000	72.78060	5.39000	91.78729				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.51500	87.89262	11.51500	87.86587				0.00	0	4,360,000,00
Total HWAY34 SPOT										0.00	0	4,360,000,00
Total For HWAY34										0.00	0	4,360,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.37423	100.00000	12.34699				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.55500	87.19467	11.55500	87.16805				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	12.37344	100.00000	12.34620				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	100.89994				0.00	0	25,000,000,00
Total HWF11 SPOT										0.00	0	25,000,000,00
Total For HWF11										0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.70543				0.00	0	10,000,000,00

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 HWF12 SPOT										0.00	0	10,000,000.00
Total For HWF12										0.00	0	10,000,000.00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.11144				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.55000	148.12545	2.57000	147.99108			908,661,662,340,000.00	356,337,906,800	382,400,388,300	
Total I2025 SPOT									18,661,662,340,000.00	356,337,906,800	382,400,388,300	
Total For I2025									18,661,662,340,000.00	356,337,906,800	382,400,388,300	
I2029 On 31/03/2029 Spot Bond			4.00000	102.72687	4.00000	102.71001			131,553,462,400,000.00	32,888,365,600	218,140,166,300	
Total I2029 SPOT									11,553,462,400,000.00	32,888,365,600	218,140,166,300	
Total For I2029									11,553,462,400,000.00	32,888,365,600	218,140,166,300	
I2033 On 28/02/2033 Spot Bond			4.56000	96.82158	4.56000	96.80416			382,874,756,544,000.00	83,963,762,400	196,441,308,500	
Total I2033 SPOT									12,874,756,544,000.00	83,963,762,400	196,441,308,500	
Total For I2033									12,874,756,544,000.00	83,963,762,400	196,441,308,500	
I2038 On 31/01/2038 Spot Bond			4.55000	110.65325	4.60000	109.90309			186,803,481,500,000.00	260,835,930,000	282,950,476,400	
Total I2038 SPOT									16,803,481,500,000.00	260,835,930,000	282,950,476,400	
Total For I2038									16,803,481,500,000.00	260,835,930,000	282,950,476,400	
I2046 On 31/03/2046 Spot Bond			4.62000	97.79135	4.62000	97.77366			309,347,888,156,000.00	283,408,633,800	398,376,101,300	
Total I2046 SPOT									19,347,888,156,000.00	283,408,633,800	398,376,101,300	
Total For I2046									19,347,888,156,000.00	283,408,633,800	398,376,101,300	
I2050 On 31/12/2050 Spot Bond			4.59000	100.91194	4.70000	98.89808			868,604,824,943,000.00	407,103,447,700	289,626,178,500	
Total I2050 SPOT									18,604,824,943,000.00	407,103,447,700	289,626,178,500	
Total For I2050									18,604,824,943,000.00	407,103,447,700	289,626,178,500	
IBL101 On 24/05/2022 Spot Bond			5.60000	5.60000	5.60000	105.17410			0.00	0	0	
Total IBL101 SPOT									0.00	0	0	
Total For IBL101									0.00	0	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.42089			0.00	0	0	
Total IBL102 SPOT									0.00	0	0	
Total For IBL102									0.00	0	0	
IBL109 On 07/12/2023 Spot Bond			2.68000	306.29252	2.68000	306.25317			0.00	0	0	
Total IBL109 SPOT									0.00	0	0	
Total For IBL109									0.00	0	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.09352			0.00	0	0	
Total IBL110 SPOT									0.00	0	0	
Total For IBL110									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
IBL113 On 21/05/2021 Spot Bond					0.00000	100.16357				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.35277				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.17356				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.26369				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.85637				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.26459				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.74721				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.24895				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.74687				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.34436				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.85473				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.63491				0.00	0	
Total IBL134 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 IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.18736				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.17219				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.30297				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.24788				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.23953				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.19926				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.19795				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	99.97655				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.12813				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.94771				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.12461				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.13221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.94610				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.20547				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.58000	1.58000	1.58000	170.34786				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.24500	114.61581	6.24500	114.59665				0.00	0	40,000,00
Total IBL60 SPOT										0.00	0	40,000,00
Total For IBL60										0.00	0	40,000,00
IBL65 On 29/07/2021 Spot Bond					0.00000	100.75404				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.87000	169.81623	1.87000	169.79827				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.67500	110.33275	4.67500	110.31866				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.56192				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.48500	103.11996	4.48500	103.10754				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	72.97224	100.00000	72.83378				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.17575				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL95 On 12/09/2021 Spot Bond					0.00000	100.71330				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.23092				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.75500	106.43063	7.75500	106.40827				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.96000	108.74458	9.96000	108.96588				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.02765				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.37500	111.38206	8.37500	111.35696				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.53350				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.33309				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.31136				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.00850				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.64597				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.38517				0.00	0	
Total IDCG17 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 IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.93679				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.17502				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	99.89311				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.88576				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.11093				0.00	0	130,000,00
Total IDCG22 SPOT										0.00	0	130,000,00
Total For IDCG22										0.00	0	130,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.67061				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.16940				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.25500	105.00849	7.25500	104.98804				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.34000	102.50787	5.34000	102.49315				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	63.49597				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.11399				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.30242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.46275				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	94.09881				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.84200				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.79047				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.78500	105.15353	6.78500	105.13422				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	105.25706				0.00	0	2,375,824,50
Total INLV05 SPOT										0.00	0	2,375,824,50
Total For INLV05										0.00	0	2,375,824,50
INLV06 On 22/01/2026 Spot Bond					0.00000	101.05536				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	101.16421				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.19499				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	101.05795				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.07928				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF19 On 22/12/2022 Spot Bond					0.00000	101.10061				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.68657				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	99.93001				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.44232				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.74670				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.38435				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.39231				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.01545				0.00	200,000,000	100,000,000
Total IPF30 SPOT										0.00	200,000,000	100,000,000
Total For IPF30										0.00	200,000,000	100,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	99.29286				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.97241				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.93071				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.98451	2.75000	100.97702				0.00	0	
Total IV017/R212 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 IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.94000	167.10399	5.94000	167.06789				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.67871				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.78500	105.00527	6.78500	104.98599				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.56620				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.41210				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.60179				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.97000	3.97000	3.97000	165.89447				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.37818				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.60500	105.68545	7.60500	105.66365				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.63814				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.62000	7.62000	7.62000	105.00437				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.73294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.47000	168.68992	2.47000	168.66935				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.60268				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.17686				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.84000	168.17439	5.84000	168.13852				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.98302				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.78500	102.66696	10.78500	102.63766				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.10000	104.56242	6.10000	104.54516				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.31322				0.00	0	100,000,00
Total IVC097 SPOT										0.00	0	100,000,00
Total For IVC097										0.00	0	100,000,00
IVC103 On 29/06/2021 Spot Bond					0.00000	101.42359				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.35001				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.69634				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC110 On 19/05/2021 Spot Bond			5.75000	102.30632	5.75000	102.29060				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.92389				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.35426				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.82813				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.72275				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.13336				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.67531				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.08082				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.02588				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.72920				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.05240				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.46186				0.00	0	
Total IVC148 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 IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.41364				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.88393				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.39153				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.61189				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.92558				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.88351				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.16709				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.94413				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.31693				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.80166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.02828				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.93162				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.92764				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.61151				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.93836				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.32661				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.34443				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.35651				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.21236				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.64520				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.93535	7.40000	103.45324				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC187 On 27/11/2021 Spot Bond					0.00000	100.15102				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.10988				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.75000	3.75000	3.75000	3.75000				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.92622				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.85000	3.85000	3.85000	99.64265				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.90000	3.90000	3.90000	99.56383				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.90000	3.90000	3.90000	99.48974				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.90000	3.90000	3.90000	99.41576				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.90000	3.90000	3.90000	99.34189				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.28015				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.25882				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.20554				0.00	0	
Total IVZ028 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 IVZ028									0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.18424			0.00	0	
Total IVZ029 SPOT									0.00	0	
Total For IVZ029									0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.13104			0.00	0	5,000,000,00
Total IVZ030 SPOT									0.00	0	5,000,000,00
Total For IVZ030									0.00	0	5,000,000,00
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.10978			0.00	0	
Total IVZ031 SPOT									0.00	0	
Total For IVZ031									0.00	0	
IVZ032 On 04/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.03542			0.00	0	
Total IVZ032 SPOT									0.00	0	
Total For IVZ032									0.00	0	
IVZ033 On 11/03/2021 Spot Bond			3.95000	3.95000	3.95000	98.96118			0.00	0	
Total IVZ033 SPOT									0.00	0	
Total For IVZ033									0.00	0	
IVZ034 On 18/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,00	30,000,000,00
Total IVZ034 SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,00
Total For IVZ034								10,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,00
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total JIBAR SPOT									0.00	0	
Total For JIBAR									0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.43062			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.89772			0.00	0	
Total KAP006 SPOT									0.00	0	
Total For KAP006									0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.33500	104.51832	6.33500	104.50040			0.00	0	
Total KAP007 SPOT									0.00	0	
Total For KAP007									0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.23918			0.00	0	
Total KAP012 SPOT									0.00	0	
Total For KAP012									0.00	0	
KAP015 On 24/05/2022 Spot Bond					0.00000	97.82614			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond					0.00000	100.67600				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	96.77113				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.12901				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.74949				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 24/10/2022 Spot Bond					0.00000	100.62370				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.34500	128.07075	8.34500	128.04184				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.29359				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.16873				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.56500	105.15052	6.56500	105.13186				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.52076				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.58500	107.17006	8.58500	107.14532				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK26 On 23/03/2021 Spot Bond					0.00000	98.68500				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.17679				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.04000	93.59927	12.04000	93.56904				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.63500	100.25178	9.63500	100.22586				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	95.42712				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.59051				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.40479				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.52387				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.95593				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.54808				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	83.38478				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.05758				0.00	0	
Total LGL05 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 LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.13500	108.74567	6.13500	108.72761				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	102.43036				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.27358				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.29417				0.00	200,000,000	100,000,00
Total LGL09 SPOT										0.00	200,000,000	100,000,00
Total For LGL09										0.00	200,000,000	100,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.14063				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	99.99994				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.52129				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.61959				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.77224				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.24023				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.24788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.21344				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.22376				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.23149				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 08/01/2021 Spot Bond					0.00000	99.60704				0.00	0	
Total MAQ192 SPOT										0.00	0	
Total For MAQ192										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.36966				0.00	600,000,000	300,000,000
Total MBF059 SPOT										0.00	600,000,000	300,000,000
Total For MBF059										0.00	600,000,000	300,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	100.47230				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.28244				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.98322				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.11318				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.20200				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.22295				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03' On 02/11/2022 Spot Bond					0.00000	101.20720				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03' On 23/02/2021 Spot Bond					0.00000	100.23255				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04' On 23/02/2023 Spot Bond					0.00000	100.16686				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04' On 13/04/2021 Spot Bond					0.00000	100.69126				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04' On 26/04/2021 Spot Bond					0.00000	100.73417				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04' On 27/07/2023 Spot Bond					0.00000	100.51171				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04' On 27/09/2021 Spot Bond					0.00000	100.86644				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04' On 27/09/2023 Spot Bond					0.00000	101.01609				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04' On 26/02/2022 Spot Bond					0.00000	100.54618				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04' On 26/02/2024 Spot Bond					0.00000	100.13527				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04' On 27/03/2022 Spot Bond					0.00000	100.86646				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04' On 27/03/2024 Spot Bond					0.00000	100.88615				0.00	0	
Total MBP049 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 MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.54851				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.06747				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.91000	103.67964	4.91000	103.66587				0.00	0	10,000,00
Total MMIG02 SPOT										0.00	0	10,000,00
Total For MMIG02										0.00	0	10,000,00
MMIG0 On 12/08/2025 Spot Bond			7.30000	7.30000	7.30000	119.24101				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.38500	112.17785	5.38500	112.16166				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	101.88798				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.37100				0.00	200,000,000	200,000,00
Total MMIG07 SPOT										0.00	200,000,000	200,000,00
Total For MMIG07										0.00	200,000,000	200,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	98.27122				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.90500	106.51711	7.90500	106.49455				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.71319				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.53111				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.52875				0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN10 SPOT										0.00	0	500,000,00
Total For MTN10										0.00	0	500,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	99.84925				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.53320				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	97.80378				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.35412				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.36984				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.38133				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.62588				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.53485				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.02736				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.79112				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.67937				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN22 On 29/07/2023 Spot Bond					0.00000	100.62724				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.85500	107.69744	7.85500	104.70016				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.68291				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.37819				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	100.19824				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.19394				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.19394				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.21132				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.90944				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	101.07644				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.18199				0.00	0	
Total N6E26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.54913				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	102.27488				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.01570				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.33328				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.60325				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.85152				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.70500	105.10782	5.70500	105.09149				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.18500	112.88513	6.18500	112.86644				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.78500	111.26715	8.78500	111.24116				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.62928				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.64083				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.49838				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.60506				0.00	200,000,000	100,000,000
Total NBG04G SPOT										0.00	200,000,000	100,000,000
Total For NBG04G										0.00	200,000,000	100,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	100.53132				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.48500	103.15535	5.48500	103.14007				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	102.09260	9.38000	102.06702				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.75000	113.91027	5.75000	113.89243				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.63500	106.71919	4.63500	106.70582				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.05000	107.07981	5.05000	107.06529				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.90500	115.97250	5.90500	115.95416				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.67500	115.89166	6.67500	115.87076				0.00	0	1,230,000,000
Total NBK17A SPOT										0.00	0	1,230,000,000
Total For NBK17A										0.00	0	1,230,000,000
NBK19 On 01/06/2022 Spot Bond			5.58000	105.90937	5.58000	105.89335				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.66500	116.97312	6.66500	116.95206			53,986,500,000.00		8,100,000	37,700,000
Total NBK20A SPOT									53,986,500,000.00		8,100,000	37,700,000
Total For NBK20A									53,986,500,000.00		8,100,000	37,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK20I On 25/06/2021 Spot Bond					0.00000	101.12451				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21I On 21/07/2027 Spot Bond			7.70500	119.02215	7.70500	118.99770				0.00	0	1,025,000,00
Total NBK21A SPOT										0.00	0	1,025,000,00
Total For NBK21A										0.00	0	1,025,000,00
NBK22I On 19/11/2022 Spot Bond			4.67500	110.48356	4.67500	110.46946				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23I On 19/11/2025 Spot Bond			6.39000	118.56951	6.39000	118.54891				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24I On 19/11/2027 Spot Bond			7.43000	119.36921	7.43000	119.34516				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.34382				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25I On 17/02/2023 Spot Bond			5.14500	5.14500	5.14500	114.57307				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.52885				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	24.00236	100.00000	23.94865				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.78166				0.00	0	100,000,00
Total NBK26B SPOT										0.00	0	100,000,00
Total For NBK26B										0.00	0	100,000,00
NBK27I On 10/05/2026 Spot Bond			7.61500	116.36464	7.61500	116.34062				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.08000	115.58977	5.08000	115.57401				0.00	0	25,000,00
Total NBK28A SPOT										0.00	0	25,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For NBK28A									0.00	0	25,000,00
NBK29 On 31/07/2026 Spot Bond			6.77500	120.97462	6.77500	120.95271			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.71000	114.12322	5.71000	114.10576		49,677,000,000.00		8,700,000	2,900,00
Total NBK30A SPOT								49,677,000,000.00		8,700,000	2,900,00
Total For NBK30A								49,677,000,000.00		8,700,000	2,900,00
NBK30 On 18/02/2021 Spot Bond					0.00000	100.53141			0.00	0	
Total NBK30B SPOT									0.00	0	
Total For NBK30B									0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.83500	110.25146	5.83500	110.23393			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.59311			0.00	0	800,000,00
Total NBK31B SPOT									0.00	0	800,000,00
Total For NBK31B									0.00	0	800,000,00
NBK34 On 10/05/2021 Spot Bond					0.00000	100.58281			0.00	400,000,000	200,000,00
Total NBK34B SPOT									0.00	400,000,000	200,000,00
Total For NBK34B									0.00	400,000,000	200,000,00
NBK35 On 10/05/2023 Spot Bond					0.00000	102.65720			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	102.00520			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.17335			0.00	0	
Total NBK38B SPOT									0.00	0	
Total For NBK38B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.58000	9.58000	9.58000	70.08646			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.91937			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.69032			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.43679				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.36295				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.38415				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.37316				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.85276				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.44717				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.89540				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.65148				0.00	0	200,000,00
Total NBK50B SPOT										0.00	0	200,000,00
Total For NBK50B										0.00	0	200,000,00
NBK51I On 21/02/2022 Spot Bond					0.00000	100.69815				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.15114				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.90622				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK54I On 21/02/2029 Spot Bond					0.00000	100.18388				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.91704				0.00	0	850,000,00
Total NBKB55 SPOT										0.00	0	850,000,00
Total For NBKB55										0.00	0	850,000,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.44235				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.65810				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.82556				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.56343				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.63843				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.09368				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.16052				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			8.75000	107.69747	8.75000	107.67200				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.14971				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.78500	107.08369	8.78500	107.05826				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.16052				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.17769				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.19930				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.89752				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.66935				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.66269				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.91353				0.00	200,000,000	100,000,000
Total NGL01 SPOT										0.00	200,000,000	100,000,000
Total For NGL01										0.00	200,000,000	100,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	100.19354				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	104.92790				0.00	0	105,000,000
Total NGL02 SPOT										0.00	0	105,000,000
Total For NGL02										0.00	0	105,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.43321				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	103.24894			0.00	0	100,000,00
Total NGL04 SPOT									0.00	0	100,000,00
Total For NGL04									0.00	0	100,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.48834			0.00	200,000,000	100,000,00
Total NGL05 SPOT									0.00	200,000,000	100,000,00
Total For NGL05									0.00	200,000,000	100,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	99.96198			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.91486			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	101.33492			0.00	0	
Total NGL08 SPOT									0.00	0	
Total For NGL08									0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.26771			0.00	0	
Total NGLT1A SPOT									0.00	0	
Total For NGLT1A									0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.55056			0.00	180,000,000	45,000,00
Total NGLT1B SPOT									0.00	180,000,000	45,000,00
Total For NGLT1B									0.00	180,000,000	45,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.02757			0.00	0	2,907,783,30
Total NGT103 SPOT									0.00	0	2,907,783,30
Total For NGT103									0.00	0	2,907,783,30
NGT10 On 15/01/2025 Spot Bond					0.00000	102.89942			0.00	2,000,000,000	5,140,000,00
Total NGT104 SPOT									0.00	2,000,000,000	5,140,000,00
Total For NGT104									0.00	2,000,000,000	5,140,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	97.94045			0.00	0	
Total NGT105 SPOT									0.00	0	
Total For NGT105									0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.74207			0.00	0	
Total NGT106 SPOT									0.00	0	
Total For NGT106									0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	100.41406			0.00	0	
Total NGT107 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 NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	101.03266	13.50000	100.99730				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.70438				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.03511				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.83230				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.25316				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	99.90390				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.28588				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.90976				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.54881				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.17575				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.23490				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.24392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.23241				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.55000	5.55000	5.55000	193.74535				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	182.67931				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.32500	3.32500	3.32500	143.68851				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.30000	4.30000	4.30000	100.43139				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.35000	5.35000	5.35000	99.61564				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.43000	3.43000	3.43000	143.10166				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	140.94613				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	182.20734				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB15 On 31/03/2028 Spot Bond			4.34000	185.21225	4.34000	185.18016				0.00	0	720,000,00
Total NILB15 SPOT										0.00	0	720,000,00
Total For NILB15										0.00	0	720,000,00
NILB17 On 31/01/2038 Spot Bond			5.46500	98.16354	5.46500	98.14372				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.93252				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	103.36126				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.40241				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.93086				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	129.74543				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.95688				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.09538				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.19340				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.06362				0.00	0	
Total NN034 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 NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.83506				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	108.21655				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.04665				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.19823				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.06080				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	121.17333				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.41448				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	120.99751				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	120.39614				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.92917				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	111.93866				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.01855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.49995				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	100.35938				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.17374				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.92518				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	118.53000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	97.36058				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	103.05000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	103.08000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	104.73000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	103.59000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	101.60396				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF018 On 20/04/2021 Spot Bond					0.00000	100.37998				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF019 On 20/04/2021 Spot Bond					0.00000	100.36673				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF020 On 01/08/2022 Spot Bond					0.00000	91.90234				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF021 On 22/04/2021 Spot Bond					0.00000	100.30145				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF022 On 18/11/2021 Spot Bond					0.00000	100.22692				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF023 On 09/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	91.90234				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	123.91378				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.95383				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	100.11751				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	84.33273				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2022 Spot Bond					0.00000	100.19136				0.00	0	
Total NQ1A25 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 NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.19186				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.17652				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.13048				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.09953				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.20926				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.19832				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.14990				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.20187				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.15637				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.25500	111.86687	6.25500	111.84783				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.81000	194.38496	2.81000	194.35930				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.02500	118.38520	9.02500	118.35649				0.00	0	11,937,460,00

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 NRA028 SPOT										0.00	0	11,937,460,00
Total For NRA028										0.00	0	11,937,460,00
NRA028 On 30/11/2028 Spot Bond			100.00000	12.66258	100.00000	12.63439				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.55362				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.41252				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.31714				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.07016				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.41184				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.34278				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.93603				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.93502				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.84903				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC31 On 10/06/2022 Spot Bond					0.00000	99.98592				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.18008				0.00	0	29,000,000.00
Total NTC32 SPOT										0.00	0	29,000,000.00
Total For NTC32										0.00	0	29,000,000.00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.76303				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.43500	108.25359	5.43500	108.23755				0.00	0	1,500,000.00
Total OML06 SPOT										0.00	0	1,500,000.00
Total For OML06										0.00	0	1,500,000.00
OML07 On 19/03/2025 Spot Bond			6.96500	116.98993	6.96500	116.96781				0.00	0	1,540,000.00
Total OML07 SPOT										0.00	0	1,540,000.00
Total For OML07										0.00	0	1,540,000.00
OML09 On 14/09/2022 Spot Bond			5.63500	111.30475	5.63500	111.28767				0.00	0	1,000,000.00
Total OML09 SPOT										0.00	0	1,000,000.00
Total For OML09										0.00	0	1,000,000.00
OML10 On 14/09/2025 Spot Bond			7.29000	118.78663	7.29000	118.76314				0.00	0	910,000.00
Total OML10 SPOT										0.00	0	910,000.00
Total For OML10										0.00	0	910,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	98.49802				0.00	0	120,000.00
Total OML11 SPOT										0.00	0	120,000.00
Total For OML11										0.00	0	120,000.00
OML12 On 12/11/2025 Spot Bond					0.00000	100.48384				0.00	0	100,000.00
Total OML12 SPOT										0.00	0	100,000.00
Total For OML12										0.00	0	100,000.00
PEP01 On 10/03/2023 Spot Bond					0.00000	99.98666				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	99.98623				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.12293				0.00	0	
Total PMM51 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 PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.83434				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.37717				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.11802				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.23146				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.26751				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.27265				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.27780				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.93500	122.25713	7.00500	121.85880			638,028,237,163,500.00	3,841,099,962,100	2,880,619,236,00	
Total R186 SPOT									38,028,237,163,500.00	841,099,962,100	380,619,236,00	
Total For R186									38,028,237,163,500.00	841,099,962,100	380,619,236,00	
R197 On 07/12/2023 Spot Bond			1.55000	316.06375	1.61000	315.50410			40,937,025,200,000.00	26,410,984,000	56,330,394,30	
Total R197 SPOT									10,937,025,200,000.00	26,410,984,000	56,330,394,30	
Total For R197									10,937,025,200,000.00	26,410,984,000	56,330,394,30	
R202 On 07/12/2033 Spot Bond			4.55000	214.31579	4.55000	214.27745			219,833,361,020,000.00	48,315,024,400	141,434,142,60	
Total R202 SPOT									19,833,361,020,000.00	48,315,024,400	141,434,142,60	
Total For R202									19,833,361,020,000.00	48,315,024,400	141,434,142,60	
R2023 On 28/02/2023 Spot Bond			4.58500	108.76311	4.58500	108.74950			650,085,474,509,500.00	359,887,780,700	625,237,868,60	
Total R2023 SPOT									50,085,474,509,500.00	359,887,780,700	625,237,868,60	
Total For R2023									50,085,474,509,500.00	359,887,780,700	625,237,868,60	
R2030 On 31/01/2030 Spot Bond			8.97000	96.88657	8.97000	96.86347			597,932,634,266,000.00	847,038,197,800	1,744,815,787,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R2030 SPOT									17,932,634,266,000.00	847,038,197,800	744,815,787,200
Total For R2030									17,932,634,266,000.00	847,038,197,800	744,815,787,200
R2032 On 31/03/2032 Spot Bond			9.97000	90.07674	9.97000	90.05267			796,878,042,390,000.00	79,927,587,000	795,582,406,900
Total R2032 SPOT									16,878,042,390,000.00	79,927,587,000	795,582,406,900
Total For R2032									16,878,042,390,000.00	79,927,587,000	795,582,406,900
R2035 On 28/02/2035 Spot Bond			10.73500	89.03744	10.73500	89.01173			547,434,561,871,000.00	144,148,538,600	430,137,798,700
Total R2035 SPOT									17,434,561,871,000.00	144,148,538,600	430,137,798,700
Total For R2035									17,434,561,871,000.00	144,148,538,600	430,137,798,700
R2037 On 31/01/2037 Spot Bond			10.97500	84.49415	10.97500	84.46961			863,985,382,430,000.00	169,839,214,800	1,001,048,543,800
Total R2037 SPOT									3,985,382,430,000.00	169,839,214,800	1,001,048,543,800
Total For R2037									3,985,382,430,000.00	169,839,214,800	1,001,048,543,800
R2040 On 31/01/2040 Spot Bond			11.12000	86.54095	11.12000	86.51552			739,473,745,672,000.00	965,780,013,100	1,170,794,262,900
Total R2040 SPOT									19,473,745,672,000.00	965,780,013,100	170,794,262,900
Total For R2040									19,473,745,672,000.00	965,780,013,100	170,794,262,900
R2044 On 31/01/2044 Spot Bond			11.22000	82.86027	11.22000	82.83569			338,794,370,408,000.00	119,322,136,400	300,928,559,200
Total R2044 SPOT									18,794,370,408,000.00	119,322,136,400	300,928,559,200
Total For R2044									18,794,370,408,000.00	119,322,136,400	300,928,559,200
R2048 On 28/02/2048 Spot Bond			11.12000	82.21931	11.12000	82.19474			196,447,131,200,000.00	1,816,227,260,000	1,102,568,461,000
Total R2048 SPOT									16,447,131,200,000.00	816,227,260,000	102,568,461,000
Total For R2048									16,447,131,200,000.00	816,227,260,000	102,568,461,000
R208 On 31/03/2021 Spot Bond			3.67500	102.23244	3.54000	102.26416			005,847,500,000,000.00	273,700,000,000	491,464,000,000
Total R208 SPOT									15,847,500,000,000.00	273,700,000,000	491,464,000,000
Total For R208									15,847,500,000,000.00	273,700,000,000	491,464,000,000
R209 On 31/03/2036 Spot Bond			10.41000	69.69364	10.46500	69.35743			403,040,252,656,000.00	230,839,601,600	232,630,833,900
Total R209 SPOT									13,040,252,656,000.00	230,839,601,600	232,630,833,900
Total For R209									13,040,252,656,000.00	230,839,601,600	232,630,833,900
R210 On 31/03/2028 Spot Bond			3.75000	192.44854	3.84000	191.29357			23,787,666,000,000.00	6,343,377,600	38,756,848,900
Total R210 SPOT									23,787,666,000,000.00	6,343,377,600	38,756,848,900
Total For R210									23,787,666,000,000.00	6,343,377,600	38,756,848,900
R212 On 31/01/2022 Spot Bond			1.15000	171.18237	1.22000	171.03374			15,022,103,390,000.00	13,062,698,600	56,761,128,600
Total R212 SPOT									15,022,103,390,000.00	13,062,698,600	56,761,128,600
Total For R212									15,022,103,390,000.00	13,062,698,600	56,761,128,600
R213 On 28/02/2031 Spot Bond			9.41500	86.29900	9.46000	86.01687			155,826,311,694,000.00	335,191,323,600	709,512,724,800
Total R213 SPOT									55,826,311,694,000.00	335,191,323,600	709,512,724,800
Total For R213									55,826,311,694,000.00	335,191,323,600	709,512,724,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214 On 28/02/2041 Spot Bond			10.96500	65.77439	10.96500	65.75499			253,187,075,855,000.00	114,289,747,000	875,720,672,60
Total R214 SPOT									3,187,075,855,000.00	114,289,747,000	375,720,672,60
Total For R214									3,187,075,855,000.00	114,289,747,000	375,720,672,60
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.54461			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.09757			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.87967			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.31726			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	99.92295			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.00924			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.30120			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	98.19550			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.04917			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.18641			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.88503			0.00	0	
Total RDFB19 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 RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.04730				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.10060				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.97430				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.22305				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	95.81683				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.29278				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	99.97154				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.31550				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	101.44781				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.68791				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.80700				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.04548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.26825				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.43518				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.35649				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.54319				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.30301				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.77987				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.54738				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.77810				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.69903				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.37500	102.98317	5.37500	102.96830				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RW23 On 10/12/2023 Spot Bond			6.23500	108.83621	6.23500	108.81796				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.33000	94.38918	11.33000	94.36077				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.88500	109.71799	4.88500	109.70336				0.00	0	2,037,500,00
Total SBK23 SPOT										0.00	0	2,037,500,00
Total For SBK23										0.00	0	2,037,500,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.42015				0.00	0	5,000,00
Total SBK25 SPOT										0.00	0	5,000,00
Total For SBK25										0.00	0	5,000,00
SBK26 On 25/04/2021 Spot Bond			5.65500	103.93502	5.65500	103.91925				0.00	0	5,000,00
Total SBK26 SPOT										0.00	0	5,000,00
Total For SBK26										0.00	0	5,000,00
SBN01 On 31/07/2021 Spot Bond					0.00000	100.45667				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.80304				0.00	380,000,000	190,000,00
Total SBS18 SPOT										0.00	380,000,000	190,000,00
Total For SBS18										0.00	380,000,000	190,000,00
SBS19 On 23/06/2021 Spot Bond			4.37500	107.76458	4.37500	107.75184				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.35000	117.45862	6.35000	117.43834		44,450,000,000,000.00		7,000,000,000	3,500,000,00	
Total SBS20 SPOT								14,450,000,000,000.00		7,000,000,000	3,500,000,00	
Total For SBS20								14,450,000,000,000.00		7,000,000,000	3,500,000,00	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.95546				0.00	33,669,000,000	33,669,000,00
Total SBS21 SPOT										0.00	33,669,000,000	33,669,000,00
Total For SBS21										0.00	33,669,000,000	33,669,000,00
SBS27 On 20/02/2024 Spot Bond			5.58000	116.21718	5.58000	116.19980				0.00	0	
Total SBS27 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 SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.44500	108.30433	6.44500	108.28535			61,227,500,000,000.00	9,500,000,000	4,750,000,00
Total SBS3 SPOT									1,227,500,000,000.00	9,500,000,000	4,750,000,00
Total For SBS3									1,227,500,000,000.00	9,500,000,000	4,750,000,00
SBS31 On 12/06/2027 Spot Bond			6.90000	114.86603	6.90000	114.84475			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.52000	117.68171	5.52000	117.66401			0.00	0	10,000,00
Total SBS34 SPOT									0.00	0	10,000,00
Total For SBS34									0.00	0	10,000,00
SBS38 On 29/01/2025 Spot Bond			5.74500	115.45689	5.74500	115.43912			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.00500	114.41814	8.00500	114.39373			35,222,000,000,000.00	4,400,000,000	2,200,000,00
Total SBS39 SPOT									15,222,000,000,000.00	4,400,000,000	2,200,000,00
Total For SBS39									15,222,000,000,000.00	4,400,000,000	2,200,000,00
SBS4 On 16/11/2021 Spot Bond			4.47500	104.29614	4.47500	104.28340			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.93500	109.91069	4.93500	109.89589			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.10000	119.87007	6.10000	119.85018			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.99500	121.53360	6.99500	121.51052			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.54847			0.00	0	
Total SBS45 SPOT									0.00	0	
Total For SBS45									0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.04500	114.81596	5.04500	114.80042			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.43464			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.52395				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.57000	108.75342	4.57000	108.74007				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.19500	5.19500	5.19500	116.59567				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.51367				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.05351				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.29894				0.00	13,700,000,000	13,700,000,000
Total SBS55 SPOT										0.00	13,700,000,000	13,700,000,000
Total For SBS55										0.00	13,700,000,000	13,700,000,000
SBS56 On 12/06/2022 Spot Bond			4.81500	105.88788	4.81500	105.87412				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.52666				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.04461				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.38824				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.11640				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	101.79629				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.32905				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.64026				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.63865				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.91581				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.94758				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.09563				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.03000	311.86749	2.03000	311.83293			255,780,000,000.00	126,000,000	63,000,00	
Total SBSI11 SPOT									255,780,000,000.00	126,000,000	63,000,00	
Total For SBSI11									255,780,000,000.00	126,000,000	63,000,00	
SBSI14 On 07/12/2033 Spot Bond			5.30000	5.30000	5.30000	198.64732			2,398,780,000,000.00	452,600,000	226,300,00	
Total SBSI14 SPOT									2,398,780,000,000.00	452,600,000	226,300,00	
Total For SBSI14									2,398,780,000,000.00	452,600,000	226,300,00	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.29017			0.00	0	2,780,000,00	
Total SBT101 SPOT									0.00	0	2,780,000,00	
Total For SBT101									0.00	0	2,780,000,00	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.99470			0.00	0		
Total SBT102 SPOT									0.00	0		
Total For SBT102									0.00	0		
SBT103 On 31/03/2024 Spot Bond					0.00000	104.09363			0.00	400,000,000	4,765,256,00	
Total SBT103 SPOT									0.00	400,000,000	4,765,256,00	

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 SBT103										0.00	400,000,000	4,765,256,00
SBT104 On 30/09/2025 Spot Bond					0.00000	101.52787				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.70620				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	98.69695				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.68500	110.07492	6.68500	110.05504				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.83685				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	96.46241				0.00	200,000,000	100,000,00
Total SBT206 SPOT										0.00	200,000,000	100,000,00
Total For SBT206										0.00	200,000,000	100,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	102.67332				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.15280				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.39349				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.39486				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.70331				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.78305				0.00	11,504,000,000	2,876,000,000
Total SLI4 SPOT										0.00	11,504,000,000	2,876,000,000
Total For SLI4										0.00	11,504,000,000	2,876,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.30083				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.28647				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.51143				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.29897				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.31645				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.32084				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.28964				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.32084				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.37386				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.35829				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.47389				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.33332				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.39945				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.43500	113.29805	6.43500	113.27833				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.66368				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.09114				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.57264				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.35411				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.86550				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.17353				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.18650				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	101.05339				0.00	0	
Total SPG004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	99.91675				0.00	0	4,000,000,00
Total SPG005 SPOT										0.00	0	4,000,000,00
Total For SPG005										0.00	0	4,000,000,00
SPG00 On 18/06/2022 Spot Bond					0.00000	99.98446				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.19534				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.72227				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.83641				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.08353				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.07027				0.00	400,000,000	200,000,00
Total SPGC02 SPOT										0.00	400,000,000	200,000,00
Total For SPGC02										0.00	400,000,000	200,000,00
SSA07 On 15/05/2023 Spot Bond					0.00000	101.45947				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.25000	101.75047	5.25000	101.73607				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.25000	101.75047	5.25000	101.73607				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.98500	3.98500	3.98500	140.04551				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			6.98000	122.01563	6.98000	121.99275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.95000	89.04992	8.95000	89.02838				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.60574				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.12526				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.47547				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.79542				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			5.98500	111.36386	5.98500	111.34582				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.30000	100.28382	5.30000	100.26401				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.91644				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.54955				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.44357				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			2.64000	2.64000	2.64000	306.59302				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05 On 26/10/2022 Spot Bond					0.00000	100.59896				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.47630				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.76974				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	176.76492				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.37000	3.37000	3.37000	143.43665				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.50000	5.50000	5.50000	97.70104				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.84000	4.84000	4.84000	96.47163				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.02000	5.02000	5.02000	177.22079				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.12321				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.12052				0.00	0	
Total SSN069 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 SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.11385				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	99.91369				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	99.91595				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07 On 19/06/2023 Spot Bond					0.00000	99.82744				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07 On 13/07/2023 Spot Bond					0.00000	100.81567				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07 On 31/07/2021 Spot Bond					0.00000	89.19000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08 On 27/08/2024 Spot Bond					0.00000	100.16314				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	99.92302				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.46083				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			5.42500	5.42500	5.42500	196.17780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN086 On 21/12/2026 Spot Bond					0.00000	99.82172				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.45140				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.44074				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.09341				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.13768				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.02926				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.63500	93.06035	9.63500	93.03656				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.10162				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	101.40235				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 04/06/2021 Spot Bond					0.00000	100.06082				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.57500	107.38676	7.57500	107.36484				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.18741				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	101.00648	8.55000	100.98312				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.02017				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.15259				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.13969				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.56962				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.76917				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.29544				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.43630				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.78907				0.00	0	
Total TFS153 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 TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.83036				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	99.96457				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.22402				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.01128				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.80826				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.88185				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.19873				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.66126				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.74685				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.37710				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.61472				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.65224				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.19350				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.98000	105.20426	4.98000	105.18997				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.80183				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.14000	104.33063	5.14000	104.31601				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.22000				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.39144				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.20175				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.70154				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.78580				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.22781				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14D On 21/11/2021 Spot Bond					0.00000	100.37146				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.53511				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.25895				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.17023				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.47781				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.05718				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.17266				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.16111				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.19268				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.55758				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.64645				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.21312				0.00	0	
Total TH15C1 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 TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.75779				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.20269				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.67882				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.76417				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.29515				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.16612				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.17440				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.53969	8.49000	102.51653				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.17613				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.17657				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.16149				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.17107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	103.93331	5.76000	101.71190				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.18484				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.20050				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.19718				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.19833				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.21920				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.20936				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.29165				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.32845				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.30264				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.06564				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL23 On 05/09/2022 Spot Bond					0.00000	99.76369				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.72500	107.78279	5.72500	107.76599				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.88500	111.25017	6.88500	111.22937				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.04657				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.01396				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.45500	107.88459	7.45500	107.86289				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.09075				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.86028				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	99.98639				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.38020				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.54500	112.09772	6.54500	112.07777			515,702,803,000.00	78,793,400	1,384,016,100	
Total TN23 SPOT									515,702,803,000.00	78,793,400	1,384,016,100	
Total For TN23									515,702,803,000.00	78,793,400	1,384,016,100	
TN23/R On 06/11/2023 Spot Bond			100.00000	20.10547	100.00000	20.06048			0.00	0		
Total TN23/R2023 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.42500	106.99096	8.42500	106.96697		252,795,656,760,000.00	30,005,419,200	7,862,000,00	
Total TN25 SPOT								2,795,656,760,000.00	30,005,419,200	7,862,000,00	
Total For TN25								2,795,656,760,000.00	30,005,419,200	7,862,000,00	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.19932	100.00000	14.16806		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			8.81500	101.06130	8.81500	101.03722		236,277,674,305,000.00	26,804,047,000	7,968,410,30	
Total TN27 SPOT								2,277,674,305,000.00	26,804,047,000	7,968,410,30	
Total For TN27								2,277,674,305,000.00	26,804,047,000	7,968,410,30	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.76454	100.00000	9.74269		0.00	0		
Total TN27/R186 SPOT								0.00	0		
Total For TN27/R186								0.00	0		
TN30 On 09/10/2030 Spot Bond			10.68000	100.67856	10.68000	100.64979		0.00	0	1,500,000,00	
Total TN30 SPOT								0.00	0	1,500,000,00	
Total For TN30								0.00	0	1,500,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	118.56146	8.00000	118.53591		0.00	0		
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		
TN40 On 09/10/2040 Spot Bond			12.49500	89.09163	12.49500	89.06197		74,970,000,000,000.00	6,000,000,000	2,660,000,00	
Total TN40 SPOT								4,970,000,000,000.00	6,000,000,000	2,660,000,00	
Total For TN40								4,970,000,000,000.00	6,000,000,000	2,660,000,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.79953	10.75000	101.77025		0.00	0		
Total TN40/R214 SPOT								0.00	0		
Total For TN40/R214								0.00	0		
TRA2B On 14/12/2020 Spot Bond					0.00000	99.92053		0.00	0		
Total TRA2B1 SPOT								0.00	0		
Total For TRA2B1								0.00	0		
TRA2B: On 14/12/2020 Spot Bond					0.00000	99.91716		0.00	0		
Total TRA2B2 SPOT								0.00	0		
Total For TRA2B2								0.00	0		
TRA2C On 14/12/2020 Spot Bond					0.00000	99.92323		0.00	0		
Total TRA2C1 SPOT								0.00	0		
Total For TRA2C1								0.00	0		
TRA2C: On 14/12/2020 Spot Bond					0.00000	99.89765		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	99.86285				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	99.86285				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	98.91385				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.69500	106.65020	5.69500	106.63366				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.26938				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.37710				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.14998				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.41258				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.79059				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			5.98500	110.39650	5.98500	111.11732				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.74725				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	100.79059				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.35382	8.62000	101.33033				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.74244				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.95361				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	98.39670				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	98.17915				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	97.88245				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	97.90268				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	97.10956				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	96.77621				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	96.87316				0.00	0	
Total TSP251 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For TSP251										0.00	0	
TSP25 On 09/04/2021 Spot Bond					0.00000	98.69736				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP25 On 17/05/2021 Spot Bond					0.00000	98.29477				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25 On 26/05/2021 Spot Bond					0.00000	98.21331				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	95.97457				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.53894				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.71774				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.65631				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.72540				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.92828				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.63665				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.55302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.47682				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.42495				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.33389				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.26235				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.15205				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	32,700,000,00
Total TWC358 SPOT										0.00	0	32,700,000,00
Total For TWC358										0.00	0	32,700,000,00
UG21 On 02/03/2021 Spot Bond			6.39500	103.85789	6.39500	103.83996				0.00	0	20,000,00
Total UG21 SPOT										0.00	0	20,000,00
Total For UG21										0.00	0	20,000,00
UG26 On 09/03/2026 Spot Bond			9.15500	111.66380	9.15500	111.63619				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.49338				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.63615				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.57911				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.19719			0.00	0		
Total VKE13 SPOT									0.00	0		
Total For VKE13									0.00	0		
VKE14 On 27/08/2023 Spot Bond					0.00000	100.21474			0.00	0		
Total VKE14 SPOT									0.00	0		
Total For VKE14									0.00	0		
VKE15 On 14/02/2023 Spot Bond					0.00000	100.26521			0.00	0		
Total VKE15 SPOT									0.00	0		
Total For VKE15									0.00	0		
VKE16 On 14/02/2025 Spot Bond					0.00000	100.27767			0.00	0		
Total VKE16 SPOT									0.00	0		
Total For VKE16									0.00	0		
VRI882 On 28/01/2021 Spot Bond					0.00000	100.43530			0.00	0		
Total VRI882 SPOT									0.00	0		
Total For VRI882									0.00	0		
WHL02 On 02/10/2021 Spot Bond					0.00000	101.23094			0.00	1,160,000,000	870,000,000	
Total WHL02 SPOT									0.00	1,160,000,000	870,000,000	
Total For WHL02									0.00	1,160,000,000	870,000,000	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.49211			0.00	0	150,000,000	
Total WHL03 SPOT									0.00	0	150,000,000	
Total For WHL03									0.00	0	150,000,000	
WSP5 On 28/05/2021 Spot Bond			4.50500	102.36480	4.50500	102.35242			0.00	0		
Total WSP5 SPOT									0.00	0		
Total For WSP5									0.00	0		
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	71.42790	100.00000	71.29439			0.00	0		
Total WSP5/R203 SPOT									0.00	0		
Total For WSP5/R203									0.00	0		
Total for SPOT									92,810,342,941,639,500.00	1,038,417,591,100	1,000,659,455,400	
Total for SPOT :									92,810,342,941,639,500.00	1,038,417,591,100	1,000,659,455,400	
Total Futures										92,810,343,431,884,300.00	1,038,417,596,729	1,000,660,459,510
Total Options									0.00	0	128,370	
Grand Total:									92,810,343,431,884,300.00	1,038,417,596,729	1,000,660,587,880	