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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/12/2020

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			11.40465	77.26187	11.40236	77.27412			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.65696	74.28368	11.65452	74.29633			0.00	0	
ES33	On	05/08/2021	Bond Future			11.91898	75.08467	11.91641	75.09758			0.00	0	
ES33	On	04/11/2021	Bond Future			12.19018	72.10999	12.18749	72.12307			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.98703	75.84233	11.98459	75.85676			0.00	0	4,77
ES42	On	06/05/2021	Bond Future			12.23555	72.36575	12.23295	72.38059			0.00	0	
ES42	On	05/08/2021	Bond Future			12.48728	73.14649	12.48454	73.16161			0.00	0	
ES42	On	04/11/2021	Bond Future			12.74960	69.66792	12.74672	69.68326			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/02/2021	Bond Future			148.32197	148.32197	148.37855	148.37855			51,319,401.62	346	7,03
I2025	On	06/05/2021	Bond Future			149.88607	149.88607	149.94376	149.94376			0.00	0	
I2025	On	05/08/2021	Bond Future			150.00570	150.00570	150.06436	150.06436			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/11/2021	Bond Future			151.63732	151.63732	151.69664	151.69664			0.00	0	
Total I2025 Future												51,319,401.62	346	7,03
Total For I2025												51,319,401.62	346	7,03
I2029	On	04/02/2021	Bond Future			105.21281	105.21281	105.24707	105.24707			76,594,925.68	728	2,11
I2029	On	06/05/2021	Bond Future			105.18202	105.18202	105.21690	105.21690			0.00	0	
I2029	On	05/08/2021	Bond Future			106.34118	106.34118	106.37662	106.37662			0.00	0	
I2029	On	04/11/2021	Bond Future			106.34648	106.34648	106.38236	106.38236			0.00	0	
Total I2029 Future												76,594,925.68	728	2,11
Total For I2029												76,594,925.68	728	2,11
I2033	On	04/02/2021	Bond Future			99.94063	99.94063	99.56980	99.56980			85,149,416.76	852	8,11
I2033	On	06/05/2021	Bond Future			99.77786	99.77786	99.40345	99.40345			0.00	0	
I2033	On	05/08/2021	Bond Future			100.87743	100.87743	100.49909	100.49909			0.00	0	
I2033	On	04/11/2021	Bond Future			100.74893	100.74893	100.36665	100.36665			0.00	0	
Total I2033 Future												85,149,416.76	852	8,11
Total For I2033												85,149,416.76	852	8,11
I2038	On	04/02/2021	Bond Future			112.98150	112.98150	113.05065	113.05065			0.00	0	7,61
I2038	On	06/05/2021	Bond Future			114.17302	114.17302	114.24328	114.24328			0.00	0	
I2038	On	05/08/2021	Bond Future			113.70767	113.70767	113.77894	113.77894			0.00	0	
I2038	On	04/11/2021	Bond Future			114.94465	114.94465	115.01665	115.01665			0.00	0	
Total I2038 Future												0.00	0	7,61
Total For I2038												0.00	0	7,61
I2046	On	04/02/2021	Bond Future			102.66157	102.66157	102.56765	102.56765			0.00	0	14,81
I2046	On	06/05/2021	Bond Future			101.95237	101.95237	101.85789	101.85789			0.00	0	
I2046	On	05/08/2021	Bond Future			103.07610	103.07610	102.98068	102.98068			0.00	0	
I2046	On	04/11/2021	Bond Future			102.38822	102.38822	102.29187	102.29187			0.00	0	
Total I2046 Future												0.00	0	14,81
Total For I2046												0.00	0	14,81
I2050	On	04/02/2021	Bond Future			103.84491	103.84491	102.96369	102.96369			415,379.64	4	11,01
I2050	On	06/05/2021	Bond Future			104.93993	104.93993	104.04968	104.04968			0.00	0	
I2050	On	05/08/2021	Bond Future			104.16658	104.16658	103.26674	103.26674			0.00	0	
I2050	On	04/11/2021	Bond Future			105.29967	105.29967	104.39014	104.39014			0.00	0	
Total I2050 Future												415,379.64	4	11,01
Total For I2050												415,379.64	4	11,01
R186	On	04/02/2021	Bond Future			6.94908	118.28734	6.95601	118.25105		6.97	254,554,355.68	2,152	79,61
R186	On	06/05/2021	Bond Future			7.11244	119.50543	7.11971	119.46913		6.59	0.00	0	
R186	On	05/08/2021	Bond Future			7.28319	115.51247	7.29086	115.47604		6.37	0.00	0	
R186	On	04/11/2021	Bond Future			7.46398	116.74249	7.47212	116.70574		6.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												254,554,355.68	2,152	79,66
R186	On	04/02/2021	Bond Future	8.16	Call			6,145.84000	6.14584	6,173,740	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			49.95000	0.04995	41,560	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			6,192.94000	6.19294	6,221,080	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			48.12000	0.04812	39,970	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			6,098.78000	6.09878	6,126,440	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			51.84000	0.05184	43,210	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			5,397.97000	5.39797	5,421,430	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			88.67000	0.08867	75,840	7.62	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			16,542.16000	16.54216	16,578,370	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.62000	0.00062	0,530	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			16,583.17000	16.58317	16,619,380	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.60000	0.00060	0,510	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			16,501.14000	16.50114	16,537,340	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.65000	0.00065	0,550	7.13	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			6,643.32000	6.64332	6,664,280	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			544.87000	0.54487	529,400	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,680.06000	6.68006	6,701,160	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			537.31000	0.53731	521,980	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,606.63000	6.60663	6,627,450	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			552.52000	0.55252	536,910	6.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			4,447.26000	4.44726	4,460,000	6.44	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,613.96000	1.61396	1,589,950	6.44	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			4,386.99000	4.38699	4,399,530	6.43	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,641.16000	1.64116	1,616,950	6.43	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			4,417.08000	4.41708	4,429,720	6.43	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,627.51000	1.62751	1,603,400	6.43	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												254,554,355.68	2,152	94,84
R197	On	04/02/2021	Bond Future			319.42606	319.42606	319.25392	319.25392			0.00	0	2,44
R197	On	06/05/2021	Bond Future			322.79404	322.79404	322.62113	322.62113			0.00	0	
R197	On	05/08/2021	Bond Future			318.33934	318.33934	318.16506	318.16506			0.00	0	
R197	On	04/11/2021	Bond Future			321.80219	321.80219	321.62623	321.62623			0.00	0	
Total R197 Future												0.00	0	2,44
Total For R197												0.00	0	2,44
R202	On	04/02/2021	Bond Future			220.98010	220.98010	220.29103	220.29103			26,738,592.10	121	7,81
R202	On	06/05/2021	Bond Future			223.31003	223.31003	222.61433	222.61433			0.00	0	
R202	On	05/08/2021	Bond Future			221.51540	221.51540	220.81240	220.81240			0.00	0	
R202	On	04/11/2021	Bond Future			223.92480	223.92480	223.21443	223.21443			0.00	0	

Contract 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												26,738,592.10	121	7,87
Total For R202												26,738,592.10	121	7,87
R2023	On	04/02/2021	Bond Future			4.72538	109.31485	4.71574	109.33420		1.57	3,060,815.80	28	31,35
R2023	On	06/05/2021	Bond Future			4.80682	106.53447	4.79554	106.55441		1.82	0.00	0	
R2023	On	05/08/2021	Bond Future			4.88835	107.68287	4.87500	107.70320		1.58	0.00	0	
R2023	On	04/11/2021	Bond Future			5.00138	104.92248	4.98529	104.94311		1.42	0.00	0	
Total R2023 Future												3,060,815.80	28	31,35
R2023	On	04/02/2021	Bond Future	6.33	Call			3,178.31000	3.17831	3,158,940	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.08000	0.00008	0,060	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,197.61000	3.19761	3,178,240	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.08000	0.00008	0,060	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,159.01000	3.15901	3,139,640	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.09000	0.00009	0,070	2.24	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.18000	0.00018	0,160	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,740.44000	4.74044	4,720,490	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.19000	0.00019	0,180	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,757.07000	4.75707	4,737,110	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.19000	0.00019	0,170	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,773.69000	4.77369	4,753,730	2.19	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			979.93000	0.97993	962,850	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			320.33000	0.32033	323,580	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			957.94000	0.95794	940,980	1.71	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			328.55000	0.32855	331,920	1.71	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			968.91000	0.96891	951,900	1.71	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			324.41000	0.32441	327,730	1.71	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			609.09000	0.60909	617,420	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			518.92000	0.51892	506,540	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			602.70000	0.60270	610,950	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			506.06000	0.50606	493,840	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			615.52000	0.61552	623,930	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			512.47000	0.51247	500,170	1.41	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												3,060,815.80	28	31,35
R2030	On	04/02/2021	Bond Future			8.88764	94.78361	8.88978	94.77102		12.20	8,909,659.34	94	107,57
R2030	On	06/05/2021	Bond Future			9.08265	95.76021	9.08482	95.74786		11.67	0.00	0	
R2030	On	05/08/2021	Bond Future			9.28922	92.78730	9.29146	92.77500		11.19	0.00	0	
R2030	On	04/11/2021	Bond Future			9.49370	93.77555	9.49603	93.76316		10.89	0.00	0	
Total R2030 Future												8,909,659.34	94	107,51
R2030	On	04/02/2021	Bond Future	9.16	Call			2,688.46000	2.68846	2,650,050	12.33	0.00	0	

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			1,116.69000	1.11669	1,065,690	12.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			861.99000	0.86199	815,040	12.46	0.00	0	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,441.79000	3.44179	3,409,010	12.52	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			785.09000	0.78509	739,720	12.52	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put			4,558.50000	4.55850	4,518,320	11.53	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,839.19000	2.83919	2,801,860	12.36	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			3,728.08000	3.72808	3,681,520	11.67	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			606.89000	0.60689	572,920	11.67	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			1,200.33000	1.20033	1,148,360	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			1,137.16000	1.13716	1,085,910	12.32	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			3,234.78000	3.23478	3,200,420	12.46	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			591.87000	0.59187	558,250	11.66	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			1,866.22000	1.86622	1,810,740	12.10	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,690.90000	1.69090	1,648,010	12.10	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			7,440.36000	7.44036	7,436,820	13.43	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			387.74000	0.38774	360,150	11.53	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.20	Put			1,037.64000	1.03764	987,720	12.36	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,725.78000	2.72578	2,687,630	12.34	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			1,096.50000	1.09650	1,045,760	12.34	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,651.37000	2.65137	2,612,710	12.32	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			126.71000	0.12671	110,580	13.43	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			2,541.58000	2.54158	2,502,200	12.30	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			3,774.40000	3.77440	3,728,190	11.66	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call			3,202.14000	3.20214	3,180,270	11.65	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,437.15000	2.43715	2,402,930	11.65	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,252.82000	7.25282	7,224,720	11.05	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			624.02000	0.62402	608,270	11.05	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			6,246.93000	6.24693	6,233,390	12.39	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			2,617.70000	2.61770	2,583,120	11.61	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,987.57000	2.98757	2,965,340	11.61	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			5,751.06000	5.75106	5,736,050	12.25	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,151.53000	1.15153	1,124,170	12.25	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call			13,586.74000	13.58674	13,594,070	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			3,360.02000	3.36002	3,338,470	11.68	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Call			13,496.78000	13.49678	13,503,970	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			81.21000	0.08121	76,050	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			9,234.76000	9.23476	9,231,490	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			401.01000	0.40101	385,390	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			13,541.76000	13.54176	13,549,030	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			1,010.80000	1.01080	984,910	12.39	0.00	0	

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		289.78000	0.28978	277,090	12.65	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		3,773.39000	3.77339	3,738,450	11.37	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,960.04000	1.96004	1,937,450	11.37	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		2,314.12000	2.31412	2,280,220	11.68	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		79.71000	0.07971	74,630	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		78.25000	0.07825	73,230	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		10,165.38000	10.16538	10,165,040	12.65	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		0.00000	0.00000	525,100	10.51	210,040.00	400	20
R2030	On	05/08/2021	Bond Future	12.10	Call		14,068.62000	14.06862	14,075,100	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		168.77000	0.16877	162,950	12.14	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		4,298.38000	4.29838	4,271,170	10.82	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,397.43000	2.39743	2,382,520	10.82	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		2,896.17000	2.89617	2,869,860	11.16	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,762.05000	3.76205	3,748,040	11.16	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		7,263.94000	7.26394	7,256,030	12.06	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,271.62000	1.27162	1,251,410	12.06	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		7,184.14000	7.18414	7,176,090	12.03	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,292.68000	1.29268	1,272,330	12.03	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		7,224.02000	7.22402	7,216,030	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		0.00000	0.00000	6,740,050	11.90	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		0.00000	0.00000	1,393,730	11.90	557,492.00	400	20
R2030	On	05/08/2021	Bond Future	8.78	Put		0.00000	0.00000	4,845,320	10.70	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		0.00000	0.00000	1,991,550	10.70	398,310.00	200	20
R2030	On	05/08/2021	Bond Future	7.70	Put		0.00000	0.00000	9,814,340	10.51	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,282.11000	1.28211	1,261,820	12.04	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,498.26000	7.49826	7,491,560	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,815.99000	1.81599	1,796,900	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		868.12000	0.86812	855,010	11.75	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		7,430.51000	7.43051	7,423,670	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,846.19000	1.84619	1,826,960	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,464.35000	7.46435	7,457,580	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,831.04000	1.83104	1,811,880	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		8,113.95000	8.11395	8,091,430	10.23	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,289.96000	1.28996	1,279,830	10.23	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		6,078.53000	6.07853	6,054,740	10.41	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		2,113.38000	2.11338	2,101,980	10.41	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		10,490.51000	10.49051	10,489,790	11.75	0.00	0	
Total R2030 Option											1,165,842.00	1,000	20,900
Total For R2030											10,075,501.34	1,094	128,410

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			9.86745	92.18735	9.86465	92.20463		14.33	5,162,491.60	56	117,62
R2032	On	06/05/2021	Bond Future			10.07693	88.99283	10.07396	89.01061		14.47	0.00	0	
R2032	On	05/08/2021	Bond Future			10.29318	89.95248	10.29005	89.97064		13.28	0.00	0	
R2032	On	04/11/2021	Bond Future			10.51668	86.76584	10.51340	86.78428		13.49	0.00	0	
Total R2032 Future												5,162,491.60	56	117,62
R2032	On	04/02/2021	Bond Future	9.62	Call			1,334.49000	1.33449	1,274,900	13.94	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			2,862.35000	2.86235	2,820,040	13.94	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			1,359.68000	1.35968	1,299,770	13.95	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			2,824.40000	2.82440	2,781,770	13.95	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			659.73000	0.65973	614,640	13.52	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			6,050.75000	6.05075	6,002,020	15.53	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			1,309.45000	1.30945	1,250,190	13.93	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			409.30000	0.40930	377,850	15.53	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			2,900.51000	2.90051	2,858,530	13.93	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			7,156.16000	7.15616	7,152,830	13.26	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			173.33000	0.17333	152,720	13.26	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put			4,305.17000	4.30517	4,277,360	13.52	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			347.93000	0.34793	335,560	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,048.85000	4.04885	4,005,510	14.53	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			11,464.01000	11.46401	11,433,970	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			343.03000	0.34303	330,770	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			11,508.87000	11.50887	11,478,940	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			338.19000	0.33819	326,040	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			11,419.15000	11.41915	11,389,000	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			13,535.37000	13.53537	13,509,720	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			173.39000	0.17339	165,520	15.71	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			2,533.98000	2.53398	2,508,420	14.53	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,615.30000	7.61530	7,580,710	14.22	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,695.48000	1.69548	1,679,050	14.22	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,655.73000	7.65573	7,621,150	14.23	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,683.22000	1.68322	1,666,800	14.23	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,574.69000	7.57469	7,540,080	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,707.61000	1.70761	1,691,160	14.20	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			8,710.53000	8.71053	8,707,810	12.68	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,691.73000	1.69173	1,670,570	12.68	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			8,424.11000	8.42411	8,392,630	14.48	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			841.66000	0.84166	832,400	14.55	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call			8,462.39000	8.46239	8,430,920	14.50	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			2,087.23000	2.08723	2,074,190	14.48	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.71	Put			2,074.86000	2.07486	2,061,830	14.50	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			8,385.87000	8.38587	8,354,390	14.47	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			2,099.68000	2.09968	2,086,640	14.47	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			6,546.12000	6.54612	6,539,330	12.75	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,583.41000	2.58341	2,558,180	12.75	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			12,540.34000	12.54034	12,512,640	14.55	0.00	0	
Total R2032 Option												0.00	0	5,97
Total For R2032												5,162,491.60	56	123,60
R2035	On	04/02/2021	Bond Future			10.58917	91.57017	10.59162	91.55408		16.04	549,421.02	6	97,98
R2035	On	06/05/2021	Bond Future			10.80269	88.04005	10.80519	88.02412		16.40	0.00	0	
R2035	On	05/08/2021	Bond Future			11.02603	88.98929	11.02861	88.97334		15.06	0.00	0	
R2035	On	04/11/2021	Bond Future			11.25564	85.46288	11.25831	85.44688		15.28	0.00	0	
Total R2035 Future												549,421.02	6	97,98
R2035	On	04/02/2021	Bond Future	10.05	Call			810.29000	0.81029	766,950	14.99	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			4,473.48000	4.47348	4,414,050	14.99	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			4,462.75000	4.46275	4,421,850	16.59	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			968.61000	0.96861	911,620	16.59	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call			829.30000	0.82930	785,550	15.01	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			4,422.86000	4.42286	4,363,020	15.01	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			791.70000	0.79170	748,760	14.97	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			4,524.60000	4.52460	4,465,570	14.97	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			991.46000	0.99146	944,700	15.15	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			4,030.72000	4.03072	3,967,870	15.15	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			12,436.60000	12.43660	12,435,030	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			418.80000	0.41880	401,300	17.84	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.40	Put			5,030.97000	5.03097	4,986,330	15.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call			11,799.65000	11.79965	11,795,960	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			501.24000	0.50124	481,620	17.84	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	10.81	Put			3,586.02000	3.58602	3,541,240	16.23	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			2,901.45000	2.90145	2,858,090	16.45	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.15	Put			2,650.47000	2.65047	2,607,960	16.54	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			4,807.75000	4.80775	4,781,170	16.54	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put			5,698.59000	5.69859	5,654,920	15.60	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			1,984.35000	1.98435	1,956,610	15.60	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call			10,002.00000	10.00200	9,991,690	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			2,391.37000	2.39137	2,362,660	15.78	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call			6,411.07000	6.41107	6,388,710	17.07	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			1,848.97000	1.84897	1,810,680	17.07	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			8,479.27000	8.47927	8,462,790	17.84	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	12.02	Put		1,219.09000	1.21909	1,186,680	17.84	0.00	0	79
R2035	On	06/05/2021	Bond Future	12.36	Call		9,957.69000	9.95769	9,947,210	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,616.67000	3.61667	3,587,820	16.23	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	11.32	Call		5,463.89000	5.46389	5,438,980	16.74	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		2,272.01000	2.27201	2,231,170	16.74	0.00	0	79
R2035	On	06/05/2021	Bond Future	10.05	Call		1,556.58000	1.55658	1,530,620	15.37	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		4,441.29000	4.44129	4,413,860	16.45	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		827.48000	0.82748	801,070	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		817.79000	0.81779	791,550	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		9,913.43000	9.91343	9,902,770	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		837.27000	0.83727	810,680	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,810.78000	2.81078	2,781,630	15.95	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		4,459.71000	4.45971	4,414,630	15.95	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		6,571.47000	6.57147	6,529,580	15.37	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		49,117.50000	49.11750	49,101,540	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.14000	0.00014	0,130	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		49,350.78000	49.35078	49,334,820	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.15000	0.00015	0,130	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		0.00000	0.00000	8,226,770	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		0.00000	0.00000	1,661,920	14.07	332,384.00	200	10
R2035	On	05/08/2021	Bond Future	11.37	Call		0.00000	0.00000	5,382,960	15.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		49,234.08000	49.23408	49,218,110	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		0.00000	0.00000	3,294,770	15.17	658,954.00	200	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.15000	0.00015	0,140	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		0.00000	0.00000	3,437,040	14.62	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		0.00000	0.00000	5,041,510	14.62	504,151.00	100	10
R2035	On	04/11/2021	Bond Future	10.23	Put		8,755.91000	8.75591	8,725,940	14.38	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,246.67000	2.24667	2,232,700	14.38	0.00	0	79
R2035	On	04/11/2021	Bond Future	10.12	Put		9,301.02000	9.30102	9,271,280	14.38	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,052.77000	2.05277	2,039,030	14.38	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,483.57000	6.48357	6,471,630	15.48	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,437.90000	9.43790	9,429,840	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,294.31000	2.29431	2,270,250	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		9,365.95000	9.36595	9,357,740	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,327.64000	2.32764	2,303,430	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		9,401.90000	9.40190	9,393,770	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		5,406.24000	5.40624	5,376,030	14.92	0.00	0	79
R2035	On	04/11/2021	Bond Future	10.62	Call		3,065.90000	3.06590	3,051,500	14.49	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		14,336.38000	14.33638	14,338,380	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		833.97000	0.83397	819,970	16.46	0.00	0	40

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.08	Call			4,327.25000	4.32725	4,313,040	14.92	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			2,310.92000	2.31092	2,286,790	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			3,609.87000	3.60987	3,581,930	15.48	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			7,023.24000	7.02324	6,992,840	14.49	0.00	0	
Total R2035 Option												1,495,489.00	500	15,77
Total For R2035												2,044,910.02	506	113,78
R2037	On	04/02/2021	Bond Future			10.81917	82.75244	10.82666	82.70365		18.08	2,151,563.44	26	133,28
R2037	On	06/05/2021	Bond Future			11.03273	83.60517	11.04047	83.55622		17.55	0.00	0	
R2037	On	05/08/2021	Bond Future			11.25785	80.25103	11.26590	80.20168		16.96	0.00	0	
R2037	On	04/11/2021	Bond Future			11.47725	81.10586	11.48561	81.05607		16.36	0.00	0	
Total R2037 Future												2,151,563.44	26	133,28
R2037	On	04/02/2021	Bond Future	10.28	Call			841.12000	0.84112	805,050	16.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			4,519.50000	4.51950	4,434,640	16.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			860.15000	0.86015	823,830	16.91	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			395.02000	0.39502	354,440	20.00	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			7,356.74000	7.35674	7,364,950	20.00	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			7,003.43000	7.00343	7,008,820	19.84	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			441.57000	0.44157	398,170	19.84	0.00	0	28
R2037	On	04/02/2021	Bond Future	10.48	Put			3,580.64000	3.58064	3,492,090	17.27	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call			16,029.71000	16.02971	16,077,150	20.07	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			4.95000	0.00495	3,600	20.07	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			2,364.39000	2.36439	2,326,830	17.88	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			2,212.64000	2.21264	2,126,290	17.88	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.35	Call			980.46000	0.98046	942,750	17.02	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			4,570.32000	4.57032	4,485,720	16.87	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			4,469.05000	4.46905	4,383,940	16.91	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			822.37000	0.82237	786,560	16.87	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			4,174.21000	4.17421	4,087,710	17.02	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Put			8,400.03000	8.40003	8,334,750	16.50	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Call			169.84000	0.16984	153,350	16.50	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.48	Call			1,276.13000	1.27613	1,236,370	17.27	0.00	0	28
R2037	On	06/05/2021	Bond Future	12.42	Call			9,127.51000	9.12751	9,139,990	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			1,071.67000	1.07167	1,035,200	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			9,169.66000	9.16966	9,182,370	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			1,059.99000	1.05999	1,023,750	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			9,211.87000	9.21187	9,224,810	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			1,048.42000	1.04842	1,012,410	19.08	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			2,134.75000	2.13475	2,096,550	18.01	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			7,919.27000	7.91927	7,930,190	17.98	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	05/08/2021	Bond Future	12.26	Put		2,162.75000	2.16275	2,124,320	17.98	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		7,959.87000	7.95987	7,970,910	18.00	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,148.70000	2.14870	2,110,390	18.00	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,000.50000	8.00050	8,011,650	18.01	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,685.40000	9.68540	9,702,640	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,261.97000	2.26197	2,229,420	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,615.03000	9.61503	9,632,020	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,294.03000	2.29403	2,261,230	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		9,650.19000	9.65019	9,667,310	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,277.95000	2.27795	2,245,280	17.62	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											2,151,563.44	26	134,55
R2040	On	04/02/2021	Bond Future			10.96731	84.64550	10.96964	84.62937	18.46	9,057,068.50	107	78,87
R2040	On	06/05/2021	Bond Future			11.17736	85.51784	11.17974	85.50185	18.09	0.00	0	
R2040	On	05/08/2021	Bond Future			11.39873	81.93396	11.40119	81.91795	17.51	0.00	0	
R2040	On	04/11/2021	Bond Future			11.61404	82.80679	11.61659	82.79068	16.77	0.00	0	
Total R2040 Future											9,057,068.50	107	78,87
R2040	On	04/02/2021	Bond Future	10.41	Call		791.94000	0.79194	747,810	16.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		4,810.92000	4.81092	4,750,660	16.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		810.88000	0.81088	766,320	16.82	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		5,815.64000	5.81564	5,763,370	16.53	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		515.54000	0.51554	479,400	16.53	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,932.15000	4.93215	4,890,620	18.99	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		6,945.40000	6.94540	6,900,540	16.53	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		334.71000	0.33471	305,980	16.53	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		5,783.94000	5.78394	5,749,020	19.36	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		4,866.73000	4.86673	4,806,910	16.79	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		11,370.31000	11.37031	11,345,640	16.53	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		55.22000	0.05522	46,680	16.53	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		4,755.40000	4.75540	4,694,710	16.82	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		773.19000	0.77319	729,500	16.79	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		712.12000	0.71212	661,070	19.36	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		936.44000	0.93644	878,780	18.99	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		10,717.12000	10.71712	10,690,470	16.53	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		73.12000	0.07312	62,600	16.53	0.00	0	80
R2040	On	06/05/2021	Bond Future	12.43	Put		1,300.26000	1.30026	1,265,910	19.70	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,101.94000	9.10194	9,083,760	19.70	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		1,286.48000	1.28648	1,252,310	19.70	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,015.07000	9.01507	8,996,530	19.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	06/05/2021	Bond Future	11.58	Put		2,752.72000	2.75272	2,707,720	18.49	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,372.31000	5.37231	5,343,300	18.49	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		13,326.21000	13.32621	13,323,950	19.70	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		1,314.15000	1.31415	1,279,620	19.70	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		435.43000	0.43543	417,180	19.70	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		9,058.48000	9.05848	9,040,120	19.70	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		5,166.43000	5.16643	5,118,730	17.59	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,763.74000	2.76374	2,732,030	17.59	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		8,764.77000	8.76477	8,750,440	18.96	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2,204.06000	2.20406	2,173,720	18.96	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		8,807.57000	8.80757	8,793,310	18.98	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,190.10000	2.19010	2,159,830	18.98	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,722.22000	8.72222	8,707,810	18.94	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,468.44000	3.46844	3,447,380	17.02	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		4,129.71000	4.12971	4,093,680	17.56	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,088.73000	5.08873	5,068,710	17.56	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		18,284.63000	18.28463	18,292,540	19.00	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,218.34000	2.21834	2,187,920	18.94	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		242.11000	0.24211	234,010	19.00	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		5,805.44000	5.80544	5,768,370	17.02	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,939.02000	9.93902	9,929,840	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,448.35000	2.44835	2,423,060	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,975.69000	9.97569	9,966,590	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,431.18000	2.43118	2,405,970	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,902.38000	9.90238	9,893,120	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,465.62000	2.46562	2,440,250	18.05	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											9,057,068.50	107	86,37
R2044	On	04/02/2021	Bond Future			11.04830	81.16800	11.05568	81.11677	19.43	5,194,752.00	64	51,60
R2044	On	06/05/2021	Bond Future			11.25127	82.00450	11.25892	81.95298	19.02	0.00	0	
R2044	On	05/08/2021	Bond Future			11.46502	78.50787	11.47297	78.45603	18.40	0.00	0	
R2044	On	04/11/2021	Bond Future			11.67261	79.34426	11.68088	79.29193	17.61	0.00	0	
Total R2044 Future											5,194,752.00	64	51,60
R2044	On	04/02/2021	Bond Future	10.84	Call		1,685.23000	1.68523	1,643,020	18.68	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		3,205.43000	3.20543	3,111,990	18.68	0.00	0	20
R2044	On	04/02/2021	Bond Future	10.29	Call		485.41000	0.48541	455,800	17.48	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		6,107.54000	6.10754	6,026,700	17.48	0.00	0	20
R2044	On	04/02/2021	Bond Future	9.66	Put		10,828.78000	10.82878	10,767,930	17.41	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		247.21000	0.24721	226,330	17.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/02/2021	Bond Future	10.36	Call		585.20000	0.58520	552,990	17.60	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		5,666.52000	5.66652	5,583,080	17.60	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		74.83000	0.07483	65,210	17.41	0.00	0	2f
R2044	On	04/02/2021	Bond Future	10.37	Call		600.59000	0.60059	568,020	17.62	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		5,605.11000	5.60511	5,521,310	17.62	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		570.10000	0.57010	538,250	17.59	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		5,728.33000	5.72833	5,645,250	17.59	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		7,847.67000	7.84767	7,775,560	17.41	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call		9,002.79000	9.00279	9,012,080	20.72	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		8,729.32000	8.72932	8,737,550	20.60	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		3,432.27000	3.43227	3,369,890	18.90	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.79	Call		5,878.46000	5.87846	5,874,560	19.38	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		2,436.15000	2.43615	2,380,730	19.38	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.35	Put		3,583.26000	3.58326	3,520,110	18.85	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		4,192.26000	4.19226	4,180,630	18.85	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	12.45	Put		1,397.58000	1.39758	1,354,470	20.62	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1,341.93000	1.34193	1,299,700	20.72	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.90	Call		6,337.94000	6.33794	6,336,110	19.55	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		2,214.41000	2.21441	2,161,060	19.55	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		8,683.77000	8.68377	8,691,820	20.57	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		1,420.63000	1.42063	1,377,160	20.57	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		4,420.11000	4.42011	4,353,760	18.53	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	10.70	Put		6,072.03000	6.07203	6,003,150	17.94	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		2,154.44000	2.15444	2,137,080	17.94	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.40	Call		4,372.23000	4.37223	4,361,370	18.90	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		1,409.13000	1.40913	1,365,840	20.60	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		8,774.74000	8.77474	8,783,150	20.62	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		3,338.24000	3.33824	3,323,410	18.53	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		8,935.78000	8.93578	8,948,990	19.70	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,084.52000	2.08452	2,045,890	19.70	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		8,851.07000	8.85107	8,864,030	19.66	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,111.27000	2.11127	2,072,390	19.66	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		8,893.31000	8.89331	8,906,400	19.68	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,097.74000	2.09774	2,058,990	19.68	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,594.81000	2.59481	2,559,120	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		9,726.44000	9.72644	9,743,200	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,577.05000	2.57705	2,541,480	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		9,655.04000	9.65504	9,671,560	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,612.68000	2.61268	2,576,870	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		9,690.72000	9.69072	9,707,360	18.96	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2044 Option												0.00	0	19,35
Total For R2044												5,194,752.00	64	71,07
R2048	On	04/02/2021	Bond Future			10.96079	84.85932	10.95786	84.88032		18.67	1,018,311.84	12	115,43
R2048	On	06/05/2021	Bond Future			11.15151	81.32310	11.14842	81.34459		19.38	0.00	0	
R2048	On	05/08/2021	Bond Future			11.35024	82.19993	11.34699	82.22183		17.74	0.00	0	
R2048	On	04/11/2021	Bond Future			11.55307	78.66432	11.54968	78.68647		17.87	0.00	0	
Total R2048 Future												1,018,311.84	12	115,43
R2048	On	04/02/2021	Bond Future	10.47	Call			977.45000	0.97745	917,840	17.61	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			4,613.40000	4.61340	4,574,790	17.61	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			1,000.53000	1.00053	940,310	17.64	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			4,668.17000	4.66817	4,630,180	17.59	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put			3,043.69000	3.04369	2,989,630	18.35	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call			1,897.72000	1.89772	1,822,660	18.35	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put			9,253.21000	9.25321	9,255,800	16.54	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call			136.76000	0.13676	118,350	16.54	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put			4,559.09000	4.55909	4,519,870	17.64	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put			1,086.85000	1.08685	1,033,930	19.65	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call			4,814.74000	4.81474	4,740,820	19.65	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put			3,254.74000	3.25474	3,202,240	18.27	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call			1,739.82000	1.73982	1,666,320	18.27	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			954.70000	0.95470	895,710	17.59	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			9,025.05000	9.02505	8,975,720	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			1,385.33000	1.38533	1,357,490	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			9,068.54000	9.06854	9,019,320	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			1,370.82000	1.37082	1,343,090	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			8,981.61000	8.98161	8,932,160	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			1,399.98000	1.39998	1,372,020	21.14	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			2,103.81000	2.10381	2,083,430	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			9,279.75000	9.27975	9,237,520	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			2,086.72000	2.08672	2,066,390	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			9,319.20000	9.31920	9,277,020	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			2,069.53000	2.06953	2,049,250	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			9,240.11000	9.24011	9,197,830	19.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			10,108.95000	10.10895	10,071,310	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			2,434.76000	2.43476	2,419,270	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			10,145.81000	10.14581	10,108,200	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			2,417.59000	2.41759	2,402,130	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			10,072.12000	10.07212	10,034,450	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			2,452.04000	2.45204	2,436,520	19.23	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2048 Option												0.00	0	4,28
Total For R2048												1,018,311.84	12	119,71
R209	On	04/02/2021	Bond Future			10.36424	71.15356	10.36120	71.17119		18.74	1,067,303.40	15	26,08
R209	On	06/05/2021	Bond Future			10.55013	68.74704	10.54694	68.76506		18.72	0.00	0	5,21
R209	On	05/08/2021	Bond Future			10.74032	69.48834	10.73698	69.50673		17.24	0.00	0	
R209	On	04/11/2021	Bond Future			10.93468	67.08855	10.93121	67.10716		17.58	0.00	0	
Total R209 Future												1,067,303.40	15	31,33
R209	On	04/02/2021	Bond Future	10.11	Call			1,380.48000	1.38048	1,319,630	18.28	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			2,859.62000	2.85962	2,816,400	18.28	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			1,404.36000	1.40436	1,343,230	18.29	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			2,823.75000	2.82375	2,780,250	18.29	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			1,356.95000	1.35695	1,296,390	18.27	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			2,895.91000	2.89591	2,852,980	18.27	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			1,249.63000	1.24963	1,226,460	20.00	0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put			4,128.31000	4.12831	4,106,180	18.24	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			616.31000	0.61631	599,330	20.30	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.23	Call			9,257.29000	9.25729	9,222,070	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			2,136.67000	2.13667	2,111,310	18.98	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			5,037.88000	5.03788	5,018,990	17.98	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call			1,843.98000	1.84398	1,807,070	17.98	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			6,844.28000	6.84428	6,803,090	20.00	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			9,218.51000	9.21851	9,183,190	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			638.95000	0.63895	621,650	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,420.27000	2.42027	2,380,120	18.24	0.00	0	5,33
R209	On	06/05/2021	Bond Future	11.25	Call			5,515.41000	5.51541	5,472,620	19.35	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			1,703.70000	1.70370	1,678,930	19.35	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call			9,334.92000	9.33492	9,299,920	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			6,087.67000	6.08767	6,072,910	17.75	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			1,362.58000	1.36258	1,329,800	17.75	0.00	0	6,21
R209	On	06/05/2021	Bond Future	11.00	Call			4,629.16000	4.62916	4,585,780	18.98	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			631.33000	0.63133	614,130	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			9,296.10000	9.29610	9,260,990	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			623.78000	0.62378	606,690	20.30	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call			3,366.84000	3.36684	3,324,010	18.58	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			3,067.95000	3.06795	3,043,140	18.58	0.00	0	6,21
R209	On	05/08/2021	Bond Future	11.81	Put			1,826.25000	1.82625	1,809,350	18.70	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			7,313.21000	7.31321	7,277,840	18.70	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			1,857.24000	1.85724	1,840,260	18.70	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			7,346.35000	7.34635	7,311,020	18.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/08/2021	Bond Future	11.80	Put		1,841.69000	1.84169	1,824,750	18.70	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,379.54000	7.37954	7,344,250	18.70	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,388.81000	8.38881	8,357,080	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,101.46000	2.10146	2,088,340	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,326.03000	8.32603	8,294,260	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,131.69000	2.13169	2,118,530	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		8,357.40000	8.35740	8,325,660	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,116.53000	2.11653	2,103,400	18.95	0.00	0	
Total R209 Option											0.00	0	43,37
Total For R209											1,067,303.40	15	74,70
R210	On	04/02/2021	Bond Future			195.07213	195.07213	195.57123	195.57123		52,084,258.71	267	1,27
R210	On	06/05/2021	Bond Future			194.41293	194.41293	194.91793	194.91793		0.00	0	
R210	On	05/08/2021	Bond Future			196.55565	196.55565	197.06647	197.06647		0.00	0	
R210	On	04/11/2021	Bond Future			195.95107	195.95107	196.46761	196.46761		0.00	0	
Total R210 Future											52,084,258.71	267	1,21
Total For R210											52,084,258.71	267	1,21
R212	On	04/02/2021	Bond Future			170.35289	170.35289	170.35765	170.35765		0.00	0	5,73
R212	On	06/05/2021	Bond Future			172.14941	172.14941	172.15478	172.15478		0.00	0	
R212	On	05/08/2021	Bond Future			171.71218	171.71218	171.71791	171.71791		0.00	0	
R212	On	04/11/2021	Bond Future			173.57995	173.57995	173.58588	173.58588		0.00	0	
Total R212 Future											0.00	0	5,73
Total For R212											0.00	0	5,73
R213	On	04/02/2021	Bond Future			9.37078	87.90174	9.37297	87.88912	13.70	7,647,451.38	87	8,85
R213	On	06/05/2021	Bond Future			9.56212	85.27890	9.56435	85.26642	13.63	0.00	0	
R213	On	05/08/2021	Bond Future			9.76223	86.19821	9.76452	86.18578	12.56	0.00	0	
R213	On	04/11/2021	Bond Future			9.97039	83.58723	9.97277	83.57470	12.77	0.00	0	
Total R213 Future											7,647,451.38	87	8,85
R213	On	04/02/2021	Bond Future	9.40	Call		1,931.32000	1.93132	1,886,750	13.62	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		1,775.70000	1.77570	1,718,510	13.62	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		1,961.44000	1.96144	1,916,950	13.63	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		1,748.35000	1.74835	1,691,240	13.63	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		1,901.45000	1.90145	1,856,810	13.62	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		1,803.36000	1.80336	1,746,100	13.62	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		168.76000	0.16876	159,920	14.77	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		11,968.61000	11.96861	11,972,050	14.77	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		174.27000	0.17427	165,230	14.77	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		12,011.65000	12.01165	12,015,190	14.77	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		171.49000	0.17149	162,550	14.77	0.00	0	

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	06/05/2021	Bond Future	11.91	Call		12.05470000	12.05470	12,058,340	14.77	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		2,612.83000	2.61283	2,586,200	12.88	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Put		4,743.01000	4.74301	4,714,650	12.27	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		2,397.03000	2.39703	2,381,100	12.27	0.00	0	20
R213	On	05/08/2021	Bond Future	10.86	Put		1,491.00000	1.49100	1,468,850	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		7,098.76000	7.09876	7,088,850	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		1,519.50000	1.51950	1,497,160	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		6,888.71000	6.88871	6,878,240	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		1,607.57000	1.60757	1,584,670	13.63	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call		4,618.53000	4.61853	4,604,330	12.88	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		7,134.00000	7.13400	7,124,180	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		1,505.20000	1.50520	1,482,950	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		7,169.30000	7.16930	7,159,580	13.63	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,961.27000	1.96127	1,941,230	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		7,659.08000	7.65908	7,651,640	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,946.05000	1.94605	1,926,080	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		7,593.68000	7.59368	7,586,110	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,976.58000	1.97658	1,956,480	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		7,626.35000	7.62635	7,618,840	13.77	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											7,647,451.38	87	9,45
R214	On	04/02/2021	Bond Future			10.82737	67.75789	10.82439	67.77516	20.60	609,821.01	9	15,47
R214	On	06/05/2021	Bond Future			11.01230	65.17957	11.00916	65.19729	20.65	0.00	0	
R214	On	05/08/2021	Bond Future			11.20430	65.88234	11.20102	65.90035	19.00	0.00	0	
R214	On	04/11/2021	Bond Future			11.40009	63.30715	11.39667	63.32541	19.46	0.00	0	
Total R214 Future											609,821.01	9	15,47
R214	On	04/02/2021	Bond Future	10.32	Call		934.78000	0.93478	880,390	19.71	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		3,966.38000	3.96638	3,929,260	19.71	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		952.95000	0.95295	898,140	19.72	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		3,922.28000	3.92228	3,884,740	19.72	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		916.75000	0.91675	862,790	19.69	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		4,010.70000	4.01070	3,974,010	19.69	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		7,611.59000	7.61159	7,570,130	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,180.11000	1.18011	1,156,370	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		7,647.09000	7.64709	7,605,730	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,168.10000	1.16810	1,144,460	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		7,682.62000	7.68262	7,641,370	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,156.19000	1.15619	1,132,660	22.38	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,328.96000	2.32896	2,310,560	20.17	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
R214	On	05/08/2021	Bond Future	12.01	Call		6,559.62000	6.55962	6,523,200	20.13	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,357.84000	2.35784	2,339,430	20.13	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,594.21000	6.59421	6,557,800	20.15	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,343.35000	2.34335	2,324,950	20.15	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,628.84000	6.62884	6,592,430	20.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,954.20000	7.95420	7,921,480	20.94	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,574.03000	2.57403	2,559,570	20.94	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,887.70000	7.88770	7,854,990	20.90	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,599.92000	2.59992	2,585,470	20.90	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,920.95000	7.92095	7,888,230	20.92	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,586.94000	2.58694	2,572,480	20.92	0.00	0	
Total R214 Option											0.00	0	
Total For R214											609,821.01	9	15,47
Total for Bond											593,946,320.52	6,474	1,076,65
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
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	

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 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/02/2021 GOVI			748.32800	748.32800	748.01900	748.01900			7,483,280.00	1	96
GOVI On 06/05/2021 GOVI			756.03100	756.03100	755.72600	755.72600			0.00	0	
GOVI On 05/08/2021 GOVI			764.09100	764.09100	763.78700	763.78700			0.00	0	
GOVI On 04/11/2021 GOVI			772.30700	772.30700	772.00200	772.00200			0.00	0	
Total GOVI Future									7,483,280.00	1	96
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			29,310.00000	2.93100	26,220,000		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			29,410.00000	2.94100	26,320,000		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	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			29,210.00000	2.92100	26,120,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			770,560.00000	77.05600	773,610,000		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			770,460.00000	77.04600	773,510,000		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			770,360.00000	77.03600	773,410,000		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			446,570.00000	44.65700	449,610,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call			446,470.00000	44.64700	449,510,000		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			446,370.00000	44.63700	449,410,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			435,920.00000	43.59200	438,970,000		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			435,820.00000	43.58200	438,870,000		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			436,020.00000	43.60200	439,070,000		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												7,483,280.00	1	96
Total for GOVI												7,483,280.00	1	96
AL37	On	04/02/2021	Index Future			782.41100	782.41100	782.04700	782.04700			0.00	0	
AL37	On	06/05/2021	Index Future			790.46500	790.46500	790.10600	790.10600			0.00	0	
AL37	On	05/08/2021	Index Future			798.89200	798.89200	798.53300	798.53300			0.00	0	
AL37	On	04/11/2021	Index Future			807.48200	807.48200	807.12200	807.12200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			865.27900	865.27900	865.01000	865.01000			0.00	0	
AL7T	On	06/05/2021	Index Future			874.18700	874.18700	873.92300	873.92300			0.00	0	
AL7T	On	05/08/2021	Index Future			883.50600	883.50600	883.24400	883.24400			0.00	0	
AL7T	On	04/11/2021	Index Future			893.00600	893.00600	892.74400	892.74400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			757.50600	757.50600	757.21600	757.21600			0.00	0	2
ALBI	On	06/05/2021	Index Future			765.30400	765.30400	765.01900	765.01900			0.00	0	
ALBI	On	05/08/2021	Index Future			773.46300	773.46300	773.17900	773.17900			0.00	0	
ALBI	On	04/11/2021	Index Future			781.78000	781.78000	781.49400	781.49400			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	23
Total For ALBI										0.00	0	23
IGOV On 04/02/2021 Index Future			273.45200	273.45200	273.02000	273.02000				0.00	0	1,09
IGOV On 06/05/2021 Index Future			276.33400	276.33400	275.90000	275.90000				0.00	0	2
IGOV On 05/08/2021 Index Future			279.34700	279.34700	278.91000	278.91000				0.00	0	
IGOV On 04/11/2021 Index Future			282.41600	282.41600	281.97500	281.97500				0.00	0	
Total IGOV Future										0.00	0	1,11
Total For IGOV										0.00	0	1,11
Total for Index										0.00	0	1,34
JIBAR f On 15/12/2020 Jibar Future			3.60500	96.39500	3.56500	96.43500				0.00	0	30,00
JIBAR f On 20/01/2021 Jibar Future			3.61500	96.38500	3.61500	96.38500				0.00	0	
JIBAR f On 17/02/2021 Jibar Future			3.56000	96.44000	3.57000	96.43000				0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.57500	96.42500	3.58500	96.41500				0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.57000	96.43000	3.57000	96.43000				0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.57000	96.43000	3.58000	96.42000				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.59000	96.41000	3.59000	96.41000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.68500	96.31500	3.68500	96.31500				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.86000	96.14000	3.86000	96.14000				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			4.27500	95.72500	4.29500	95.70500				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			4.41500	95.58500	4.42500	95.57500				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			90.59000	90.59000	90.61000	90.61000				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 :										601,429,600.52	6,475	1,139,01
AA06 On 15/04/2021 Spot Bond					0.00000	100.69533				0.00	0	216,666,70
Total AA06 SPOT										0.00	0	216,666,70
Total For AA06										0.00	0	216,666,70
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			5.42500	102.93961	5.42500	102.92457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.39500	300.65469	3.39500	300.61027				0.00	0	252,700,00
Total ABCPI3 SPOT										0.00	0	252,700,00
Total For ABCPI3										0.00	0	252,700,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.03932				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.80289				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.40545	9.65000	104.47469				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.24086				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.00005				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.96308				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.63838				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.59567				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.13321				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.66203				0.00	0	284,300,00
Total ABFN22 SPOT										0.00	0	284,300,00
Total For ABFN22										0.00	0	284,300,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.82973				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	103.04645				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.80653				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.36151				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.96926				0.00	0	1,000,000,00
Total ABFN28 SPOT										0.00	0	1,000,000,00
Total For ABFN28										0.00	0	1,000,000,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.04349				0.00	0	5,000,000,00
Total ABFN29 SPOT										0.00	0	5,000,000,00
Total For ABFN29										0.00	0	5,000,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.03750				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.34473				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.90449				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.95916				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.74152				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.00958				0.00	0	
Total ABFN35 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 ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.30682				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.86918				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.65845				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.45135				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.71242				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.80660				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	98.91138				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.77634				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.80077				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.81827				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	99.90868				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.22377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.23779				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.23761				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.57386				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.05669				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.09000	4.09000	4.09000	145.80009				0.00	0	182,100,00
Total ABKI03 SPOT										0.00	0	182,100,00
Total For ABKI03										0.00	0	182,100,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	66.66594	100.00000	66.51391				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.15000	7.15000	7.15000	138.13553				0.00	0	300,000,00
Total ABKI04 SPOT										0.00	0	300,000,00
Total For ABKI04										0.00	0	300,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	17.39287	100.00000	17.35299				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	100.46241				0.00	173,161,800	186,580,90
Total ABKS1 SPOT										0.00	173,161,800	186,580,90
Total For ABKS1										0.00	173,161,800	186,580,90
ABN05 On 18/04/2021 Spot Bond			2.68500	215.55217	2.68500	215.52453				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.72000	2.72000	2.72000	147.27609				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN62 On 31/03/2028 Spot Bond			4.61000	4.61000	4.61000	182.23486			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	208.16501			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.26500	6.26500	6.26500	105.30801			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.83500	6.83500	6.83500	117.70786			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.92500	4.92500	4.92500	101.94443			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.45500	103.30283	4.45500	103.29040		1,782,000,000,000.00		400,000,000	620,000,000
Total ABS11 SPOT								1,782,000,000,000.00		400,000,000	620,000,000
Total For ABS11								1,782,000,000,000.00		400,000,000	620,000,000
ABS13 On 14/05/2022 Spot Bond			4.76500	107.50193	4.76500	107.48796			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.08500	109.35383	5.08500	109.33865			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.40000	117.62140	6.40000	117.60094		3,200,000,000,000.00		500,000,000	250,000,000
Total ABS16 SPOT								3,200,000,000,000.00		500,000,000	250,000,000
Total For ABS16								3,200,000,000,000.00		500,000,000	250,000,000
ABS17 On 11/11/2027 Spot Bond			7.61000	117.07471	7.61000	117.05056			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			5.23500	113.97524	5.23500	113.95897			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.72000	112.12156	6.72000	112.10109		1,747,200,000,000.00		260,000,000	130,000,000
Total ABS7 SPOT								1,747,200,000,000.00		260,000,000	130,000,000

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 ABS7									1,747,200,000.00	260,000,000	130,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.83583	100.00000	11.80935			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.74500	1.74500	1.74500	314.57753			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.21000	171.18848	1.21000	171.17340			0.00	0	1,210,500.00
Total ABSI4 SPOT									0.00	0	1,210,500.00
Total For ABSI4									0.00	0	1,210,500.00
ABX01 On 10/07/2024 Spot Bond			9.71000	9.71000	9.71000	108.34128			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.93453			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.93671			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	248.97964			0.00	0	
Total ACL127 SPOT									0.00	0	
Total For ACL127									0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	249.02142			0.00	0	
Total ACL128 SPOT									0.00	0	
Total For ACL128									0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	99.93964			0.00	0	
Total ACL129 SPOT									0.00	0	
Total For ACL129									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.93934			0.00	0	
Total ACL145 SPOT									0.00	0	
Total For ACL145									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.41053			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.93716			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.93716				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.93535				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.93535				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	168.49613				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	170.47630				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.94063				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.75569				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.94104				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.94266				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.20588				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.42512				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond					0.00000	100.28486				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.28813				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.26578				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.14649				0.00	940,000,000	470,000,000
Total AGL02 SPOT										0.00	940,000,000	470,000,000
Total For AGL02										0.00	940,000,000	470,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	97.88713				0.00	860,000,000	430,000,000
Total AGL03 SPOT										0.00	860,000,000	430,000,000
Total For AGL03										0.00	860,000,000	430,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	105.12223				0.00	16,200,000	2,001,400,000
Total AGT01 SPOT										0.00	16,200,000	2,001,400,000
Total For AGT01										0.00	16,200,000	2,001,400,000
AGT02 On 28/11/2024 Spot Bond					0.00000	101.22743				0.00	20,100,000	9,816,700,000
Total AGT02 SPOT										0.00	20,100,000	9,816,700,000
Total For AGT02										0.00	20,100,000	9,816,700,000
AGT03 On 05/06/2025 Spot Bond					0.00000	98.20537				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.49374				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.79455				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.79455				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.93937				0.00	0	
Total AHF2C3 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 AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.77043				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.76238				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.85092				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.93943				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.22880				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.31713				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.55476				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.29731				0.00	0	620,000,00
Total AHF5A2 SPOT										0.00	0	620,000,00
Total For AHF5A2										0.00	0	620,000,00
AHF5A: On 21/08/2023 Spot Bond			5.95500	112.70893	5.95500	112.69095				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.31690				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.34300				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.52522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.60150				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.79287				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.31683				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.34292				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.52503				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.29074				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.32989				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.35597				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.57693				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.83500	111.97178	6.83500	111.95111				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.95500	110.61326	5.95500	110.59532				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR05 On 29/05/2030 Spot Bond			11.26500	93.27014	11.26500	93.24191				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.04000	179.74403	5.04000	179.70951				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.96158				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.82066				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.06596				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.58738				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.00735				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.19791				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.36267				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	102.16124				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.90688				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.20000	222.61600	5.20000	222.57230				0.00	0	
Total ASN02 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 ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.21500	200.70309	5.21500	200.66363				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	99.87618				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.14671				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	99.91375				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	99.91482				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			2.19000	169.36922	2.19000	169.34983				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	97.34640				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.61578				0.00	0	1,650,000,00
Total ASN146 SPOT										0.00	0	1,650,000,00
Total For ASN146										0.00	0	1,650,000,00
ASN14: On 04/05/2021 Spot Bond					0.00000	100.62758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			2.23500	169.28635	2.23500	169.26678				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149 On 31/05/2021 Spot Bond					0.00000	53.97121				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	100.23113				0.00	0	1,380,000,00
Total ASN152 SPOT										0.00	0	1,380,000,00
Total For ASN152										0.00	0	1,380,000,00
ASN152 On 31/03/2028 Spot Bond			5.25000	174.92871	5.25000	174.89415				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN159 On 08/08/2021 Spot Bond					0.00000	100.54988				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN160 On 19/08/2021 Spot Bond					0.00000	100.37571				0.00	0	410,000,00
Total ASN161 SPOT										0.00	0	410,000,00
Total For ASN161										0.00	0	410,000,00
ASN161 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN163 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN16: On 20/06/2021 Spot Bond					0.00000	100.15470				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	99.92982				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.19400				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.13000	102.68545	5.13000	102.66565				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	99.94615				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.94527				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.92985				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.39087				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.44967				0.00	0	
Total ASN209 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 ASN209									0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.24339			0.00	0	
Total ASN214 SPOT									0.00	0	
Total For ASN214									0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.22025			0.00	0	
Total ASN255 SPOT									0.00	0	
Total For ASN255									0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.93004			0.00	0	
Total ASN264 SPOT									0.00	0	
Total For ASN264									0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.93886			0.00	0	50,000,00
Total ASN274 SPOT									0.00	0	50,000,00
Total For ASN274									0.00	0	50,000,00
ASN27 On 15/08/2023 Spot Bond					0.00000	100.41646			0.00	0	1,600,000,00
Total ASN278 SPOT									0.00	0	1,600,000,00
Total For ASN278									0.00	0	1,600,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	100.36921			0.00	0	810,000,00
Total ASN279 SPOT									0.00	0	810,000,00
Total For ASN279									0.00	0	810,000,00
ASN28 On 21/08/2023 Spot Bond					0.00000	100.31559			0.00	0	
Total ASN280 SPOT									0.00	0	
Total For ASN280									0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.04517			0.00	0	
Total ASN286 SPOT									0.00	0	
Total For ASN286									0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.83842			0.00	0	320,000,00
Total ASN291 SPOT									0.00	0	320,000,00
Total For ASN291									0.00	0	320,000,00
ASN30 On 20/12/2023 Spot Bond					0.00000	99.94127			0.00	0	
Total ASN300 SPOT									0.00	0	
Total For ASN300									0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	99.92355			0.00	0	
Total ASN310 SPOT									0.00	0	
Total For ASN310									0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.09326			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN315 On 31/03/2029 Spot Bond			4.69500	4.69500	4.69500	97.66006				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.36500	5.36500	5.36500	89.20166				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	99.94461				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.93607				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.53777				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.94416				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.24000	101.22715	5.24000	101.20732				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	99.94016				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	100.45514				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	100.45514				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	99.94610				0.00	0	168,000,00
Total ASN346 SPOT										0.00	0	168,000,00
Total For ASN346										0.00	0	168,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond					0.00000	99.92554				0.00	0	227,000,00
Total ASN351 SPOT										0.00	0	227,000,00
Total For ASN351										0.00	0	227,000,00
ASN35 On 20/06/2024 Spot Bond					0.00000	99.94286				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.94286				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.24326				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	99.93047				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.94402				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.94175				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.68914				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.02851				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.02851				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	99.93148				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	99.94348				0.00	0	
Total ASN388 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.32366				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.99995				0.00	0	1,540,000,00
Total ASN399 SPOT										0.00	0	1,540,000,00
Total For ASN399										0.00	0	1,540,000,00
ASN40: On 20/12/2024 Spot Bond					0.00000	99.94391				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.93311				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.14150				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.27250				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.04904				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.04904				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.93459				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.93220				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	99.92779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	99.93119				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	102.83643				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.79525				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.80371				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond					0.00000	104.05770				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462 On 31/03/2024 Spot Bond					0.00000	104.23732				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN463 On 31/01/2022 Spot Bond					0.00000	103.62930				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond					0.00000	104.21262				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.59230				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.70906				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 31/03/2024 Spot Bond					0.00000	103.84949				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 28/02/2023 Spot Bond					0.00000	103.67179				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.42698				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	99.94181				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	99.92995				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.26449				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	94.90400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	103.32005				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	99.94202				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.17862				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.16034				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	101.28022				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.10236				0.00	0	
Total ASN494 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.08386				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.03684				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.03684				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	99.98803				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.98200				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	99.94368				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	99.84292	9.00000	101.97260				0.00	0	48,000,00
Total ASN508 SPOT										0.00	0	48,000,00
Total For ASN508										0.00	0	48,000,00
ASN50: On 21/12/2026 Spot Bond			8.18000	99.85522	8.18000	101.77047				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	99.85210	8.36000	101.80942				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	99.85210	8.36000	101.80942				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51: On 30/03/2021 Spot Bond					0.00000	100.90972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.82102				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.71077				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	100.63620	9.10000	101.44603				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	100.43767	11.05000	101.54397				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	110.93345	11.00000	101.26575				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 13/05/2021 Spot Bond					0.00000	100.33959				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.50000	104.21328	10.50000	100.86301				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.36389				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN533 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.31068				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN534 On 31/01/2024 Spot Bond			10.50000	103.38418	10.50000	100.60411				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.37062				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54 On 31/01/2030 Spot Bond					0.00000	100.30028				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.34867				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.17947				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	106.98125	10.60000	103.97841				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN54 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.09578				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.35500	106.92569	5.35500	106.91007				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.15039	9.30000	102.12474				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	100.49956				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.63941				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.30370				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.30135				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.99136				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			5.86000	106.09401	5.86000	101.83221				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.00484				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.32243				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.67327				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.65204				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.15500	8.15500	8.15500	108.59937				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.51353				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.51353				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.32000	10.32000	10.32000	110.00711				0.00	0	200,000,00
Total BAYA72 SPOT										0.00	0	200,000,00
Total For BAYA72										0.00	0	200,000,00
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.53610				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.14862				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.32396				0.00	0	

Contract 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	101.32405				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.31920				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.72658				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.72658				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.45837				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.77990				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.72610				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.77934				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.37664				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.40018				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.99302				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	102.04546				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.04546				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.04546				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.09895				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	102.04607				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.04607				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.15267				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.48687				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.26500	7.26500	7.26500	106.11856				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.60016				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.56170				0.00	0	
Total BDX31 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 BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.02080				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.13660				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.95500	111.12367	6.95500	111.10269				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.26364				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.71770				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.85500	103.53172	6.85500	103.51276				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.38772				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.95500	107.57541	5.95500	107.55825				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.04028				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.98124				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.39737				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.67104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.32663				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	101.47055				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.58655				0.00	1,933,400	
Total BGT01 SPOT										0.00	1,933,400	
Total For BGT01										0.00	1,933,400	
BID08 On 30/06/2022 Spot Bond					0.00000	101.46446				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.47118				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.66568				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.69500	111.19852	5.69500	111.18126				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.03696				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.18371				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.92753				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.61839				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.77900				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.08638				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.35590				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.36555				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	99.93661				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.72830				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.99747				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.33374				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.32994				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.86276				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.87984				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.54754				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.59548				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.81077				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.87926				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.51994				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.54751				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.57147				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.92007				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.54222				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.55500	103.75522	4.55500	103.74249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.52893				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.39994				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.76000	113.05819	6.76000	113.03766				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.11000	113.87585	7.11000	113.85400				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.64000	115.41957	7.64000	115.39567				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.06000	109.65419	9.06000	107.18785				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.85689				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.64835				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.91841				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.72947				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.87476				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	100.33313				0.00	3,640,000,000	1,820,000,000
Total CGR46 SPOT										0.00	3,640,000,000	1,820,000,000
Total For CGR46										0.00	3,640,000,000	1,820,000,000
CGR47 On 28/02/2025 Spot Bond					0.00000	100.35823				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.12289				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.19749				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.63351				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	159.80404	3.14000	159.70200				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.16000	2.16000	2.16000	160.22504				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	113.65023	4.77000	112.21000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 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	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.40751				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.72500	113.58651	6.72500	113.56575				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	115.04305	8.70700	123.89600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.79457				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.80537				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	106.14099				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.55000	103.49225	5.55000	103.47673				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	101.40802	10.98000	101.37808				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 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	
CLN380 On 20/03/2021 Spot Bond					0.00000	99.63928				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	121.11353	6.50000	121.46400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 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	
CLN385 On 20/03/2021 Spot Bond					0.00000	99.94171				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	100.88309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	99.94126				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.43755				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.43333				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	99.92127				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	101.71058				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	99.93635				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN429 On 20/12/2020 Spot Bond					0.00000	99.89874				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	99.93150				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	99.93635				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.74447				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			5.45000	103.25202	5.45000	103.23696				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.16000	169.42448	2.16000	169.40523				0.00	0	
Total CLN452 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 CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.62000	131.71607	5.62000	131.68896				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.86000	130.51471	5.86000	130.48702				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 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	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.42465				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.58144				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.76170				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.15500	107.20458	6.15500	107.18662				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.54619				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.45036				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.77901				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.45748				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	51.81465	100.00000	51.69871				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	100.63597				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.81233				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	100.87830				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.65000	104.10090	5.65000	104.08497				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	101.47656	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			5.95500	108.38474	5.95500	108.36747				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.76827				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	99.93068				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.26415				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN496 On 04/09/2024 Spot Bond			6.35500	115.01017	6.35500	114.99030				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.09017				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.36786				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.02390				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.08686				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.38828				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.64661				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.20906				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.70615				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.07792				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.55608	9.96000	102.52855				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.32355	10.01000	101.29636				0.00	0	
Total CLN517 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 CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.31968				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	104.47830	9.60000	101.34855				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.04357				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.27233				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.46428				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	102.51584	9.20000	102.49037				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.69629				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.30396				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.93224				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.37780				0.00	340,000,000	170,000,000
Total CLN528 SPOT										0.00	340,000,000	170,000,000
Total For CLN528										0.00	340,000,000	170,000,000
CLN528 On 29/11/2021 Spot Bond					0.00000	100.85846				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.04059				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.04357				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.93594				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.89916				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.49000	8.49000	8.49000	111.20635				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.40935				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.73514				0.00	3,280,000,000	1,640,000,000
Total CLN537 SPOT										0.00	3,280,000,000	1,640,000,000
Total For CLN537										0.00	3,280,000,000	1,640,000,000
CLN537 On 17/01/2024 Spot Bond					0.00000	101.03590				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	131.18700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.24799				0.00	0	14,273,495,000
Total CLN542 SPOT										0.00	0	14,273,495,000
Total For CLN542										0.00	0	14,273,495,000
CLN542 On 17/01/2024 Spot Bond					0.00000	101.01178				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			7.96000	112.48148	7.96000	112.45763				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			8.01000	109.54148	8.01000	109.51772				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.10000	109.19230	8.10000	109.16835				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	306.76569				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										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	99.93635				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.45096				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.47644				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.30954				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.15646				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	124.42500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.51611				0.00	0	
Total CLN561 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 CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.55128	10.19000	100.84917				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			7.96000	110.99101	7.96000	109.75608				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.53854				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.28743				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.97458				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.19879				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.48186				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.53082				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.78536				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.19000	109.30236	8.19000	108.06042				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.50499				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.06349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.48479				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.02927				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	2,932,260,00
Total CLN576 SPOT										0.00	0	2,932,260,00
Total For CLN576										0.00	0	2,932,260,00
CLN576 On 20/06/2024 Spot Bond					0.00000	99.92939				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.85877				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.18404				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.51206				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.23184				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	99.99995				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.77043				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.22486				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN586 On 16/09/2025 Spot Bond					0.00000	101.60230				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.10880				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.03940				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.98544				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.85652				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.84000	137.62213	3.84000	111.08770			3,393,024,000,000.00	883,600,000	441,800,000	
Total CLN592 SPOT									3,393,024,000,000.00	883,600,000	441,800,000	
Total For CLN592									3,393,024,000,000.00	883,600,000	441,800,000	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.30330				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.12236				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.30330				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	100.57068				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.11137				0.00	0	
Total CLN598 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 CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.09890				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.98544				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	99.98544				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 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	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.16574				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.53158				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.44801				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.17445				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.89114				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.31351				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.23381	9.32000	101.20847				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 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 CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61(On 23/07/2022 Spot Bond					0.00000	100.73943				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611On 14/04/2026 Spot Bond					0.00000	101.16573				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612On 07/03/2025 Spot Bond					0.00000	100.14672				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613On 22/08/2022 Spot Bond					0.00000	100.30052				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614On 30/11/2021 Spot Bond					0.00000	100.23176				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615On 30/09/2022 Spot Bond					0.00000	101.09332				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616On 20/12/2029 Spot Bond					0.00000	99.34700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617On 20/12/2024 Spot Bond					0.00000	101.70222				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618On 20/12/2022 Spot Bond					0.00000	99.93213				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619On 30/11/2021 Spot Bond					0.00000	100.22484				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620On 28/10/2024 Spot Bond					0.00000	100.65926				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN621 On 28/10/2022 Spot Bond					0.00000	100.65659			0.00	0	
Total CLN621 SPOT									0.00	0	
Total For CLN621									0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.60209			0.00	0	
Total CLN622 SPOT									0.00	0	
Total For CLN622									0.00	0	
CLN623 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	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.74931			0.00	0	
Total CLN624 SPOT									0.00	0	
Total For CLN624									0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.04500	109.31474	6.04500	109.29705			0.00	0	
Total CLN625 SPOT									0.00	0	
Total For CLN625									0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.44099			0.00	0	
Total CLN626 SPOT									0.00	0	
Total For CLN626									0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.60079			0.00	0	
Total CLN627 SPOT									0.00	0	
Total For CLN627									0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.89000	63.90552	11.89000	85.86935		2,378,000,000,000.00	200,000,000	100,000,000	
Total CLN628 SPOT								2,378,000,000,000.00	200,000,000	100,000,000	
Total For CLN628								2,378,000,000,000.00	200,000,000	100,000,000	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.32512			0.00	0	
Total CLN629 SPOT									0.00	0	
Total For CLN629									0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.66000	106.27277	8.66000	106.24829			0.00	0	
Total CLN630 SPOT									0.00	0	
Total For CLN630									0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.43871			0.00	0	
Total CLN631 SPOT									0.00	0	
Total For CLN631									0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	100.29113			0.00	0	
Total CLN632 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 CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.31459				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.51715				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.05432				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.29721				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.43643				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2021 Spot Bond					0.00000	100.40982				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.43372				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.48197				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.77529				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.29917				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	99.98571				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.69564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	99.98568				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.43643				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.23858				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.43643				0.00	3,700,000,000	1,850,000,000
Total CLN650 SPOT										0.00	3,700,000,000	1,850,000,000
Total For CLN650										0.00	3,700,000,000	1,850,000,000
CLN651 On 19/11/2022 Spot Bond					0.00000	100.33750				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.43643				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 18/02/2021 Spot Bond					0.00000	100.31222				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	103.01000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	99.92780				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.33514				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN658 On 20/06/2025 Spot Bond					0.00000	99.93964				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	99.93894				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	99.93643				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.22100				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	102.82600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	127.82500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.63629				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.35022				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.53655				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.83066				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	99.98239				0.00	0	
Total CLN669 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 CLN669									0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.29455			0.00	0	
Total CLN670 SPOT									0.00	0	
Total For CLN670									0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.48956			0.00	0	
Total CLN671 SPOT									0.00	0	
Total For CLN671									0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.11546			0.00	0	
Total CLN672 SPOT									0.00	0	
Total For CLN672									0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.43696	137.82881	4.43696	111.99025		4,833,624,224,000.00	1,089,400,000	544,700,00	
Total CLN673 SPOT								4,833,624,224,000.00	1,089,400,000	544,700,00	
Total For CLN673								4,833,624,224,000.00	1,089,400,000	544,700,00	
CLN67 On 31/01/2025 Spot Bond			4.43696	137.82881	4.43696	111.99098		0.00	0	0	
Total CLN674 SPOT								0.00	0	0	
Total For CLN674								0.00	0	0	
CLN67 On 18/06/2021 Spot Bond					0.00000	100.47385			0.00	0	
Total CLN675 SPOT								0.00	0	0	
Total For CLN675								0.00	0	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.50093			0.00	0	
Total CLN676 SPOT								0.00	0	0	
Total For CLN676								0.00	0	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.53125			0.00	0	
Total CLN677 SPOT								0.00	0	0	
Total For CLN677								0.00	0	0	
CLN67 On 02/06/2021 Spot Bond					0.00000	100.38093			0.00	0	
Total CLN678 SPOT								0.00	0	0	
Total For CLN678								0.00	0	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	99.94120			0.00	0	
Total CLN679 SPOT								0.00	0	0	
Total For CLN679								0.00	0	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.23044			0.00	0	
Total CLN680 SPOT								0.00	0	0	
Total For CLN680								0.00	0	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.51079			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.13450				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	99.94405				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	99.94233				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.48971				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	99.93252				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	99.93039				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	99.93015				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	99.93958				0.00	3,040,000,000	3,040,000,000
Total CLN690 SPOT										0.00	3,040,000,000	3,040,000,000
Total For CLN690										0.00	3,040,000,000	3,040,000,000
CLN690 On 01/07/2021 Spot Bond					0.00000	101.08072				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	99.93963				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.56679				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.92974				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	101.23043				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	93.59158				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	86.30699				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	84.72536				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	102.91299				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.21428				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.42811				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	84.99381				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	81.04894				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.49541				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.89616				0.00	0	
Total CLN705 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 CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.28429				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.54640				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.02948				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	99.94093				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	83.27338				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	83.52388				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	101.05506				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	100.40510				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.94050				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.94050				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.94050				0.00	0	
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	82.28324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	99.95324				0.00	0	500,000,00
Total CLN718 SPOT										0.00	0	500,000,00
Total For CLN718										0.00	0	500,000,00
CLN718 On 11/09/2026 Spot Bond					0.00000	100.02049				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	81.25163				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	81.58311				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.19884				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	82.31390				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	99.94584				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	99.94584				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	99.94584				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	99.94475				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.94475				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	99.94475				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	84.89101				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	85.96434				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.26500	106.13937	7.26500	106.11856				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.41859				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.40500	111.06230	7.40500	111.04011			3,702,500,000,000.00		500,000,000	13,500,000,000
Total COJ05 SPOT									3,702,500,000,000.00		500,000,000	13,500,000,000
Total For COJ05									3,702,500,000,000.00		500,000,000	13,500,000,000
COJ07 On 23/03/2021 Spot Bond			5.86500	103.80541	5.86500	103.78898			0.00		0	
Total COJ07 SPOT									0.00		0	
Total For COJ07									0.00		0	
COJ08 On 22/06/2026 Spot Bond			9.11000	109.86393	9.11000	109.83719			0.00		0	
Total COJ08 SPOT									0.00		0	
Total For COJ08									0.00		0	
COJG01 On 09/06/2024 Spot Bond			6.13500	112.73706	6.13500	112.71835			0.00		0	69,100,000,000
Total COJG01 SPOT									0.00		0	69,100,000,000
Total For COJG01									0.00		0	69,100,000,000
COT01 On 03/04/2023 Spot Bond			6.79000	106.73075	6.79000	106.71117			0.00		0	
Total COT01 SPOT									0.00		0	
Total For COT01									0.00		0	
COT02 On 03/04/2028 Spot Bond			9.52000	105.61819	9.52000	105.59120			0.00		0	100,000,000
Total COT02 SPOT									0.00		0	100,000,000
Total For COT02									0.00		0	100,000,000
COT03 On 05/06/2028 Spot Bond			9.61000	99.54430	9.61000	99.51863			0.00		0	8,200,000,000
Total COT03 SPOT									0.00		0	8,200,000,000

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 COT03										0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			9.15500	9.15500	9.15500	111.99855				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.23493				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.93957				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.36818				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.23403				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.06999				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.64857				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.81165				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.03672				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	99.90843				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.22730				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.08952				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	99.85615				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.29139				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.39561				0.00	0	100,000,00
Total DSY02 SPOT										0.00	0	100,000,00
Total For DSY02										0.00	0	100,000,00
DSY03 On 21/11/2024 Spot Bond			8.36000	8.36000	8.36000	107.64850				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.82622				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.32016				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.90500	101.52567	5.90500	101.50155				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.25500	110.61677	6.25500	110.59826		1,094,625,000,000.00		175,000,000	288,796,70	
Total DV23 SPOT								1,094,625,000,000.00		175,000,000	288,796,70	
Total For DV23								1,094,625,000,000.00		175,000,000	288,796,70	
DV23/R On 27/02/2023 Spot Bond			100.00000	28.03053	100.00000	27.96882				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	28.03053	100.00000	27.96882				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.82500	114.23373	5.82500	114.21591				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	103.18677	9.69000	103.16024				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.18677	9.69000	103.16024				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.00500	98.52233	11.00500	98.49366				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	103.32050	10.10000	103.29284				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.32050	10.10000	103.29284				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	100.00000				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.23273				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.50797				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.02227				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.91616				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.82287				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.35249				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.61312				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.41024				0.00	0	
Total DVF27 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 DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.19717				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.06751				0.00	0	500,000,00
Total DVFB25 SPOT										0.00	0	500,000,00
Total For DVFB25										0.00	0	500,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.68852				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.54354				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.23258				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.57900				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.34626				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.36574				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.68000	110.43269	4.68000	110.41881				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.36000	107.73231	5.36000	107.71657				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.26500	113.24069	6.26500	113.22140				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.46000	101.44619	5.46000	101.42550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.13000	91.15800	5.13000	91.14042				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	132.23519	2.25000	132.21984				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.55000	134.39132	4.51000	134.71953				0.00	0	300,000,00
Total EL28 SPOT										0.00	0	300,000,00
Total For EL28										0.00	0	300,000,00
EL29 On 19/11/2029 Spot Bond			4.53200	120.39576	4.53200	120.37420				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.58000	117.87952	4.58000	117.85850				0.00	0	400,000,00
Total EL30 SPOT										0.00	0	400,000,00
Total For EL30										0.00	0	400,000,00
EL31 On 02/06/2031 Spot Bond			5.12000	102.86685	5.12000	102.84688				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.10000	93.18036	5.10000	93.16245				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	132.23519	2.25000	132.21984				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	139.75735				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	137.52825				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	105.74627				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	104.82779				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	105.32868				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	103.73094				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	96.33030				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	97.79539				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.33500	104.09713	5.33500	104.08210				0.00	0	20,000,000,00
Total EMM02 SPOT										0.00	0	20,000,000,00
Total For EMM02										0.00	0	20,000,000,00
EMM03 On 04/05/2024 Spot Bond			8.68000	105.14052	8.68000	105.11584				0.00	0	36,200,000,00
Total EMM03 SPOT										0.00	0	36,200,000,00
Total For EMM03										0.00	0	36,200,000,00
EMM04 On 16/05/2028 Spot Bond			10.85500	10.85500	10.85500	95.71578				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.20500	11.20500	11.20500	100.01975				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			8.76000	8.76000	8.76000	103.05197				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.76000	8.76000	8.76000	109.29746				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.49000	11.49000	11.49000	84.12623				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.27500	10.27500	10.27500	101.43099				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.49000	11.49000	11.49000	95.12750				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.40561				0.00	0	15,800,000,00
Total ENX01 SPOT										0.00	0	15,800,000,00
Total For ENX01										0.00	0	15,800,000,00
ENX01 On 23/04/2021 Spot Bond					0.00000	100.41421				0.00	1,300,000,000	10,100,000,00
Total ENX01S SPOT										0.00	1,300,000,000	10,100,000,00
Total For ENX01S										0.00	1,300,000,000	10,100,000,00
ENX02 On 10/09/2022 Spot Bond					0.00000	100.11768				0.00	0	9,600,000,00
Total ENX02 SPOT										0.00	0	9,600,000,00
Total For ENX02										0.00	0	9,600,000,00
ENX04 On 01/05/2022 Spot Bond					0.00000	101.26069				0.00	2,500,000,000	22,500,000,00
Total ENX04 SPOT										0.00	2,500,000,000	22,500,000,00
Total For ENX04										0.00	2,500,000,000	22,500,000,00
ENX07 On 01/06/2021 Spot Bond					0.00000	100.64189				0.00	0	10,000,000,00
Total ENX07 SPOT										0.00	0	10,000,000,00
Total For ENX07										0.00	0	10,000,000,00
ENX08 On 01/06/2021 Spot Bond					0.00000	100.42397				0.00	0	6,000,000,00
Total ENX08 SPOT										0.00	0	6,000,000,00
Total For ENX08										0.00	0	6,000,000,00
ENX09 On 01/07/2021 Spot Bond					0.00000	100.33277				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 ENX09 SPOT										0.00	0	10,000,000.00
Total For ENX09										0.00	0	10,000,000.00
EPF014 On 28/05/2021 Spot Bond					0.00000	100.36514				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.19387				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.13178				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.13584				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.04168				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.04068				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.48694				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.22279				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.03622				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.48185				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.32412				0.00	14,000,000,000	7,000,000,000
Total EQS10 SPOT										0.00	14,000,000,000	7,000,000,000
Total For EQS10										0.00	14,000,000,000	7,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT001 On 03/06/2022 Spot Bond					0.00000	100.18631				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT001 On 03/06/2024 Spot Bond					0.00000	100.19195				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT001 On 16/04/2025 Spot Bond					0.00000	100.83755				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT001 On 10/09/2023 Spot Bond					0.00000	100.10738				0.00	0	150,000,00
Total EQT005 SPOT										0.00	0	150,000,00
Total For EQT005										0.00	0	150,000,00
EQT001 On 30/10/2023 Spot Bond					0.00000	100.65953				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B1 On 17/05/2022 Spot Bond					0.00000	100.38397				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B1 On 17/08/2022 Spot Bond					0.00000	100.36353				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C1 On 17/05/2022 Spot Bond					0.00000	100.41660				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C1 On 17/08/2022 Spot Bond					0.00000	100.36761				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA21 On 17/08/2022 Spot Bond					0.00000	100.38801				0.00	0	1,010,000,00
Total ERSA25 SPOT										0.00	0	1,010,000,00
Total For ERSA25										0.00	0	1,010,000,00
ERSA21 On 17/05/2022 Spot Bond					0.00000	100.35704				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA21 On 17/08/2022 Spot Bond					0.00000	100.34721				0.00	0	
Total ERSA27 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 ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.40840			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.69500	112.37680	5.69500	112.35966		455,600,000,000.00	80,000,000	168,545,20	
Total ES23 SPOT								455,600,000,000.00	80,000,000	168,545,20	
Total For ES23								455,600,000,000.00	80,000,000	168,545,20	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.94731	10.00000	103.91975		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			7.88000	101.51436	7.88000	101.49280		1,182,000,000,000.00	150,000,000	2,872,466,80	
Total ES26 SPOT								1,182,000,000,000.00	150,000,000	2,872,466,80	
Total For ES26								1,182,000,000,000.00	150,000,000	2,872,466,80	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.64216	7.85000	101.62065		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.25500	76.82713	11.25000	76.83117		7,203,200,000,000.00	640,000,000	3,339,821,50	
Total ES33 SPOT								7,203,200,000,000.00	640,000,000	3,339,821,50	
Total For ES33								7,203,200,000,000.00	640,000,000	3,339,821,50	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.93028	7.50000	101.90955		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.84000	75.44578	11.84000	75.42195		5,209,600,000,000.00	440,000,000	1,675,459,90	
Total ES42 SPOT								5,209,600,000,000.00	440,000,000	1,675,459,90	
Total For ES42								5,209,600,000,000.00	440,000,000	1,675,459,90	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.24258	8.50000	101.21944		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.77388		0.00	0	0	
Total ESFR03 SPOT								0.00	0	0	
Total For ESFR03								0.00	0	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.18296		0.00	0	0	
Total EXX04 SPOT								0.00	0	0	
Total For EXX04								0.00	0	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.01454		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.94015				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.63408				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.33836				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.39116				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.41219				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.67574				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.98070				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.42319				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.57188				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.68500	5.68500	5.68500	102.33810				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.55376				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	102.10685				0.00	0	1,510,000,00
Total FRB18 SPOT										0.00	0	1,510,000,00
Total For FRB18										0.00	0	1,510,000,00
FRB19 On 14/04/2021 Spot Bond			6.62500	103.96467	6.62500	103.94620				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.96591				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.57203				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.89351				0.00	0	20,000,00
Total FRB22 SPOT										0.00	0	20,000,00
Total For FRB22										0.00	0	20,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	101.53943				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.77079				0.00	16,500,000	100,500,00
Total FRB24 SPOT										0.00	16,500,000	100,500,00
Total For FRB24										0.00	16,500,000	100,500,00
FRB25 On 19/09/2024 Spot Bond					0.00000	101.68898				0.00	200,000,000	5,167,000,00
Total FRB25 SPOT										0.00	200,000,000	5,167,000,00
Total For FRB25										0.00	200,000,000	5,167,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	99.10606				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.46000	107.85232	8.46000	107.82777				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 31/12/2099 Spot Bond					0.00000	100.05437				0.00	0	
Total FRB28 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 FRB28									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.21000	171.18848	1.21000	171.17340			0.00	0	4,934,700,00
Total FRBI22 SPOT									0.00	0	4,934,700,00
Total For FRBI22									0.00	0	4,934,700,00
FRBI23 On 07/12/2023 Spot Bond			1.99500	1.99500	1.99500	312.41121		2,473,800,000,000.00	1,240,000,000	2,220,000,00	
Total FRBI23 SPOT								2,473,800,000,000.00	1,240,000,000	2,220,000,00	
Total For FRBI23								2,473,800,000,000.00	1,240,000,000	2,220,000,00	
FRBI25 On 31/01/2025 Spot Bond			2.66500	2.66500	2.66500	147.59173		3,198,000,000,000.00	1,200,000,000	800,000,00	
Total FRBI25 SPOT								3,198,000,000,000.00	1,200,000,000	800,000,00	
Total For FRBI25								3,198,000,000,000.00	1,200,000,000	800,000,00	
FRBI28 On 31/03/2028 Spot Bond			4.39000	184.87147	4.39000	184.83919		4,018,606,000,000.00	915,400,000	457,700,00	
Total FRBI28 SPOT								4,018,606,000,000.00	915,400,000	457,700,00	
Total For FRBI28								4,018,606,000,000.00	915,400,000	457,700,00	
FRBI29 On 31/03/2029 Spot Bond			4.64000	4.64000	4.64000	98.05949		0.00	0	0	
Total FRBI29 SPOT								0.00	0	0	
Total For FRBI29								0.00	0	0	
FRBI33 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	208.58571		0.00	0	0	
Total FRBI33 SPOT								0.00	0	0	
Total For FRBI33								0.00	0	0	
FRBI46 On 31/03/2046 Spot Bond			5.90000	79.57894	5.90000	79.56183		0.00	0	0	
Total FRBI46 SPOT								0.00	0	0	
Total For FRBI46								0.00	0	0	
FRBI50 On 31/12/2050 Spot Bond			5.42000	87.26300	5.42000	87.24549		0.00	0	0	
Total FRBI50 SPOT								0.00	0	0	
Total For FRBI50								0.00	0	0	
FRBZ0 On 28/10/2024 Spot Bond			5.64247	5.64247	5.64247	80.68653		0.00	0	0	
Total FRBZ02 SPOT								0.00	0	0	
Total For FRBZ02								0.00	0	0	
FRBZ0 On 10/12/2024 Spot Bond			5.71931	5.71931	5.71931	79.93204		0.00	0	0	
Total FRBZ03 SPOT								0.00	0	0	
Total For FRBZ03								0.00	0	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000		0.00	0	0	
Total FRC107 SPOT								0.00	0	0	
Total For FRC107								0.00	0	0	
FRC16 On 31/01/2025 Spot Bond			4.02000	4.02000	4.02000	140.03831		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	92.25071				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			2.27000	169.22196	2.27000	169.20222				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.13000	167.65075	3.13000	167.62734				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	99.88838				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.59322				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.04352				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	

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 17/07/2027 Spot Bond					0.00000	102.73771				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 20/06/2021 Spot Bond					0.00000	100.66719				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	102.78563				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27(On 30/01/2023 Spot Bond					0.00000	100.69424				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	103.62559				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27(On 02/05/2028 Spot Bond			9.80000	101.22318	9.80000	101.19643				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27(On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27(On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27(On 04/03/2021 Spot Bond					0.00000	100.17636				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27(On 21/11/2022 Spot Bond					0.00000	100.30053				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	99.93428				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	109.81517				0.00	0	
Total FRC282 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 FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.14245				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.67732				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	99.99917				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	107.88727				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	99.94321				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	100.71724				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	100.88309				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.74221				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.72611				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.42073				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.42916				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	99.92348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.71883				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.40829				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.30014				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 28/12/2020 Spot Bond					0.00000	100.97564				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.68409				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.25111				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.50524				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	99.94448				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	99.93549				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	100.16000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	99.81000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 20/06/2024 Spot Bond					0.00000	99.92885				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	111.01000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	96.90640				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.03127				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.70468				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.35297				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	99.92871				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	99.92708				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	99.93458				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.02823				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.30173				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.98704				0.00	0	
Total FRC327 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 FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.26239				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.52388				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.84607				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	100.63465				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.63465				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.12190				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.27256				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	105.55379				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.12740				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.11846				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.81819				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.99226				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	99.91504				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.34068				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	99.94177				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.91481				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.57151				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	99.92293				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.71744				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.80539				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.66273				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.59418				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.26798				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	

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 02/05/2023 Spot Bond					0.00000	100.38249				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.35039				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.21823				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.17946				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.91000	2.91000	2.91000	168.02816				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.85000	2.85000	2.85000	168.13773				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.83000	2.83000	2.83000	168.17426				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.86000	93.98931	4.86000	93.97164				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.03000	104.03344	5.03000	104.01365				0.00	0	200,000,00
Total FRI38 SPOT										0.00	0	200,000,00
Total For FRI38										0.00	0	200,000,00
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.14992				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.45533				0.00	0	220,000,00
Total FRJ21 SPOT										0.00	0	220,000,00
Total For FRJ21										0.00	0	220,000,00
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.11522				0.00	0	1,000,000,00
Total FRJ22 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ22										0.00	0	1,000,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.71849				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.03398				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.93507				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.48868				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.34248				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.65270				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.74000	4.74000	4.74000	113.38950				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	105.10756				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.07838				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.66598				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.09000	103.22209	5.09000	103.20229				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.15000	202.01473	5.15000	201.97533				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRS109 SPOT									0.00	0	
Total For FRS109									0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.23000	101.35866	5.23000	101.33885			0.00	0	
Total FRS110 SPOT									0.00	0	
Total For FRS110									0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	201.36865			0.00	0	
Total FRS112 SPOT									0.00	0	
Total For FRS112									0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.57000	142.51764	3.57000	142.49605			0.00	0	
Total FRS114 SPOT									0.00	0	
Total For FRS114									0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	124.07991	3.70500	124.06067			0.00	0	
Total FRS115 SPOT									0.00	0	
Total For FRS115									0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.08000	103.35677	5.08000	103.33699			0.00	0	
Total FRS119 SPOT									0.00	0	
Total For FRS119									0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.30000	199.00344	5.30000	198.96383			0.00	0	
Total FRS120 SPOT									0.00	0	
Total For FRS120									0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.35000	198.01174	5.35000	197.97209		1,817,930,000,000.00	339,800,000	169,900,000	
Total FRS121 SPOT								1,817,930,000,000.00	339,800,000	169,900,000	
Total For FRS121								1,817,930,000,000.00	339,800,000	169,900,000	
FRS122 On 31/01/2025 Spot Bond			3.10000	180.98547	3.10000	145.11655		0.00	0		
Total FRS122 SPOT								0.00	0		
Total For FRS122								0.00	0		
FRS123 On 07/12/2033 Spot Bond			5.38000	197.41959	5.38000	197.37990		0.00	0		
Total FRS123 SPOT								0.00	0		
Total For FRS123								0.00	0		
FRS124 On 31/01/2038 Spot Bond			5.23000	101.35866	5.23000	101.33885		0.00	0		
Total FRS124 SPOT								0.00	0		
Total For FRS124								0.00	0		
FRS125 On 31/03/2028 Spot Bond			5.06000	177.07155	5.06000	177.03748		1,875,236,000,000.00	370,600,000	185,300,000	
Total FRS126 SPOT								1,875,236,000,000.00	370,600,000	185,300,000	
Total For FRS126								1,875,236,000,000.00	370,600,000	185,300,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			5.98000	92.04845	5.98000	92.02864				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.95000	178.32590	4.95000	178.29208			2,347,290,000,000.00		474,200,000	237,100,000
Total FRS129 SPOT									2,347,290,000,000.00		474,200,000	237,100,000
Total For FRS129									2,347,290,000,000.00		474,200,000	237,100,000
FRS131 On 31/03/2028 Spot Bond			5.01000	177.64045	5.01000	177.60648				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.89000	187.67416	5.89000	187.63386				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.91000	92.87163	5.91000	92.85181			2,955,000,000,000.00		500,000,000	250,000,000
Total FRS134 SPOT									2,955,000,000,000.00		500,000,000	250,000,000
Total For FRS134									2,955,000,000,000.00		500,000,000	250,000,000
FRS135 On 31/01/2038 Spot Bond			5.23000	5.23000	5.23000	101.33885				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.21000	101.62235	5.21000	101.60253				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.82000	179.82142	4.82000	179.78798				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.66000	191.99511	5.66000	191.95507				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.95000	178.32590	4.95000	178.29208				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.95000	178.32590	4.95000	178.29208				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			5.24000	175.04076	5.24000	175.00621				0.00	0	
Total FRS145 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 FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.87000	140.87452	3.87000	140.85206				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.97000	169.77514	1.97000	169.75671				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.30000	174.36975	5.30000	174.33508				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.34000	173.92406	5.34000	173.88929				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.84000	141.03784	3.84000	141.01546				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.81500	179.87924	4.81500	179.84579				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.35000	5.35000	5.35000	173.77803				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	15.41306				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.09836				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.83412				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.92714				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.98559				0.00	0	1,380,000,00
Total FRS180 SPOT										0.00	0	1,380,000,00
Total For FRS180										0.00	0	1,380,000,00
FRS180 On 27/09/2025 Spot Bond					0.00000	101.25993				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	136.19286				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	151.98254				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	144.21703				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	152.93438				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	127.91288				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	21.13051				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.50299				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.58874				0.00	0	1,940,000,00
Total FRS199 SPOT										0.00	0	1,940,000,00
Total For FRS199										0.00	0	1,940,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 12/08/2025 Spot Bond					0.00000	100.48127				0.00	0	720,000,00
Total FRS200 SPOT										0.00	0	720,000,00
Total For FRS200										0.00	0	720,000,00
FRS20(On 06/08/2025 Spot Bond					0.00000	100.27925				0.00	0	1,600,000,00
Total FRS201 SPOT										0.00	0	1,600,000,00
Total For FRS201										0.00	0	1,600,000,00
FRS20(On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20(On 15/03/2021 Spot Bond					0.00000	111.43481				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.91781				0.00	0	870,000,00
Total FRS206 SPOT										0.00	0	870,000,00
Total For FRS206										0.00	0	870,000,00
FRS20(On 18/11/2024 Spot Bond					0.00000	100.36424				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	95.31373				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS21(On 03/09/2021 Spot Bond					0.00000	118.71270				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21(On 04/03/2021 Spot Bond					0.00000	108.26143				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	102.01243				0.00	0	
Total FRS219 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 FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	99.95041				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	101.41060				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.97527				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	102.49162				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	101.35335				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	99.94177				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	101.33979				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	101.20323				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	100.91769				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS22 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.44243				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	92.97600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	94.12390				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	93.53168				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	103.11137				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 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	
FRS236 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	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.46234				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	99.04217				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	93.82075				0.00	0	6,000,000.00
Total FRS240 SPOT										0.00	0	6,000,000.00
Total For FRS240										0.00	0	6,000,000.00
FRS240 On 04/12/2022 Spot Bond					0.00000	100.24192				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS243 On 09/12/2023 Spot Bond					0.00000	100.19348				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.03500	2.03500	2.03500	312.06631				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.77500	314.34924	1.77500	314.31662				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.77500	1.77500	1.77500	314.31662				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.21000	171.18848	1.21000	171.17340				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.21000	171.18848	1.21000	171.17340				0.00	0	2,000,000,00
Total FRS51 SPOT										0.00	0	2,000,000,00
Total For FRS51										0.00	0	2,000,000,00
FRS62 On 04/11/2026 Spot Bond					0.00000	100.58063				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.93000	96.79523	4.93000	96.77708				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.67000	67.36589	4.67000	100.26055				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.99000	2.99000	2.99000	145.73789				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.27000	3.27000	3.27000	144.16232				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.83500	2.83500	2.83500	305.26431				0.00	0	
Total FRS90 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 FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.87500	4.87500	4.87500	108.23460			0.00	0	2,680,000,00
Total FRX23 SPOT									0.00	0	2,680,000,00
Total For FRX23									0.00	0	2,680,000,00
FRX24 On 10/12/2024 Spot Bond			5.71000	117.94418	5.71000	117.92593			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.06000	118.46838	6.06000	118.44917			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.70000	115.26521	6.70000	115.24434		36,907,955,000,000.00	5,508,650,000	5,555,850,00	
Total FRX26 SPOT								16,907,955,000,000.00	5,508,650,000	5,555,850,00	
Total For FRX26								16,907,955,000,000.00	5,508,650,000	5,555,850,00	
FRX27 On 07/03/2027 Spot Bond			6.85000	119.53427	6.85000	119.51203		0.00	0		
Total FRX27 SPOT								0.00	0		
Total For FRX27								0.00	0		
FRX28 On 26/07/2028 Spot Bond			7.27000	120.40120	7.27000	120.37785		0.00	0		
Total FRX28 SPOT								0.00	0		
Total For FRX28								0.00	0		
FRX30 On 31/01/2030 Spot Bond			8.22500	113.34244	8.22500	113.31761		2,138,500,000,000.00	260,000,000	626,000,00	
Total FRX30 SPOT								2,138,500,000,000.00	260,000,000	626,000,00	
Total For FRX30								2,138,500,000,000.00	260,000,000	626,000,00	
FRX31 On 21/02/2031 Spot Bond			8.51000	109.70106	8.51000	109.67622		0.00	0	120,000,00	
Total FRX31 SPOT								0.00	0	120,000,00	
Total For FRX31								0.00	0	120,000,00	
FRX32 On 31/03/2032 Spot Bond			8.60000	115.94783	8.60000	115.92101		0.00	0		
Total FRX32 SPOT								0.00	0		
Total For FRX32								0.00	0		
FRX45 On 14/04/2045 Spot Bond			10.81500	77.38449	10.81500	77.36210		0.00	0		
Total FRX45 SPOT								0.00	0		
Total For FRX45								0.00	0		
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.81792		0.00	0		
Total FS6A2 SPOT								0.00	0		
Total For FS6A2								0.00	0		
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.10581		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.31492				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.27598				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.29654				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.30902				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.31269				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.36899				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.04065				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.24142				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.30267				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.19655				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.21512				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.34151				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.24000	105.08628	4.24000	105.06836				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.80189				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.49544				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.54475				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.95725				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.83500	112.81946	5.83500	112.80163				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.06489				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.93589				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.41000	105.88612	8.41000	105.86217				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.80198				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.98032				0.00	0	
Total GRT23 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 GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.83942				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.44680				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.96838				0.00	0	20,000,00
Total GRT26G SPOT										0.00	0	20,000,00
Total For GRT26G										0.00	0	20,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	99.57630				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.08929				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.09303				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.48625				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.21566				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.14762				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.75520				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.19548				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	96.81543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.05070				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.58409				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.85441				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.49138				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.33252				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	99.89579				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	99.90164				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.27231				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.06597				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.32601				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.27720				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T1 On 28/09/2021 Spot Bond					0.00000	100.71196				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.21224				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.35151				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.15694				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.35524				0.00	0	1,059,600,00
Total HILB09 SPOT										0.00	0	1,059,600,00
Total For HILB09										0.00	0	1,059,600,00
HILB10 On 17/03/2022 Spot Bond					0.00000	99.56889				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.32236				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.17473				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.03348				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.12964				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.05488				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.03358				0.00	0	
Total HPF13 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 HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.37500	309.19026	2.37500	309.15313				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.72500	2.72500	2.72500	313.30079				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.77500	104.71678	9.77500	106.74056				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.19000	74.34637	5.19000	93.80394				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.30000	89.41387	11.30000	89.38716				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.59431	100.00000	12.56658				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.34000	88.73994	11.34000	88.71334				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	12.59350	100.00000	12.56578				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	101.00460				0.00	30,000,000,000	25,000,000,00
Total HWF11 SPOT										0.00	30,000,000,000	25,000,000,00
Total For HWF11										0.00	30,000,000,000	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.81006				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.21800				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.43000	148.96722	2.42000	149.00730			93,660,936,093,000.00		38,543,595,100	364,594,080,00

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 I2025 SPOT									13,660,936,093,000.00	38,543,595,100	364,594,080,00
Total For I2025									13,660,936,093,000.00	38,543,595,100	364,594,080,00
I2029 On 31/03/2029 Spot Bond			3.77000	104.64488	3.77000	104.62836			625,185,706,171,000.00	165,831,752,300	182,479,594,50
Total I2029 SPOT									15,185,706,171,000.00	165,831,752,300	182,479,594,50
Total For I2029									15,185,706,171,000.00	165,831,752,300	182,479,594,50
I2033 On 28/02/2033 Spot Bond			4.36000	99.00177	4.36000	98.98450			78,318,711,828,000.00	17,963,007,300	147,453,399,90
Total I2033 SPOT									78,318,711,828,000.00	17,963,007,300	147,453,399,90
Total For I2033									78,318,711,828,000.00	17,963,007,300	147,453,399,90
I2038 On 31/01/2038 Spot Bond			4.33500	114.01835	4.33000	114.07469			432,300,007,408,500.00	99,723,185,100	321,230,238,70
Total I2038 SPOT									12,300,007,408,500.00	99,723,185,100	321,230,238,70
Total For I2038									12,300,007,408,500.00	99,723,185,100	321,230,238,70
I2046 On 31/03/2046 Spot Bond			4.38000	101.98251	4.38000	101.96475			103,386,359,208,000.00	23,604,191,600	434,794,728,40
Total I2046 SPOT									13,386,359,208,000.00	23,604,191,600	434,794,728,40
Total For I2046									13,386,359,208,000.00	23,604,191,600	434,794,728,40
I2050 On 31/12/2050 Spot Bond			4.37500	105.12195	4.42000	104.23446			115,326,844,500,000.00	26,360,421,600	277,760,301,20
Total I2050 SPOT									15,326,844,500,000.00	26,360,421,600	277,760,301,20
Total For I2050									15,326,844,500,000.00	26,360,421,600	277,760,301,20
IBL101 On 24/05/2022 Spot Bond			5.67000	5.67000	5.67000	105.20409			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.51255			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.49500	308.17089	2.49500	308.13285			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.27249			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.26466			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.45843			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL115 On 21/05/2023 Spot Bond					0.00000	100.27966				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.36916				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.94720				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.37004				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.85272				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.35024				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.84817				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.45747				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.95401				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.73821				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.30042				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.27764				0.00	0	
Total IBL136 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 IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.41773				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.36499				0.00	0	1,080,000,00
Total IBL138 SPOT										0.00	0	1,080,000,00
Total For IBL138										0.00	0	1,080,000,00
IBL140 On 14/02/2021 Spot Bond					0.00000	100.33627				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.29985				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.29799				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.01604				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.94347				0.00	0	2,440,000,00
Total IBL145 SPOT										0.00	0	2,440,000,00
Total For IBL145										0.00	0	2,440,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.06739				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.21810				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.23005				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.09291				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.30331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.32000	1.32000	1.32000	170.96729				0.00	0	433,900,00
Total IBL36 SPOT										0.00	0	433,900,00
Total For IBL36										0.00	0	433,900,00
IBL60 On 17/02/2024 Spot Bond			6.31500	114.55715	6.31500	114.53781				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.84996				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.61000	170.44247	1.61000	170.42563		48,300,000,000.00			30,000,000	10,000,00
Total IBL67 SPOT								48,300,000,000.00			30,000,000	10,000,00
Total For IBL67								48,300,000,000.00			30,000,000	10,000,00
IBL78 On 25/11/2022 Spot Bond			4.74500	110.30924	4.74500	110.29496				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.66124				0.00	0	500,000,00
Total IBL86 SPOT										0.00	0	500,000,00
Total For IBL86										0.00	0	500,000,00
IBL88 On 20/05/2021 Spot Bond			4.55500	103.18974	4.55500	103.17711				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	74.09923	100.00000	73.95646				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	100.29990				0.00	0	1,250,000,00
Total IBL89 SPOT										0.00	0	1,250,000,00
Total For IBL89										0.00	0	1,250,000,00
IBL95 On 12/09/2021 Spot Bond					0.00000	100.80203				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.33906				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG06 On 24/11/2024 Spot Bond			7.61000	107.11275	7.61000	107.09065				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.75500	110.28819	9.75500	110.55501				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.14150				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.23000	112.30276	8.23000	112.27788				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.64116				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.45582				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.41465				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.12951				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.76774				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.49719				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.03779				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.29400				0.00	0	
Total IDCG19 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 IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	99.98818				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.98732				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.22784				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.78576				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.02717				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.11000	105.68300	7.11000	105.66272				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.41000	102.60319	5.41000	102.58825				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	100.23135				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.42202				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.63677				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	94.25884				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.00806				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.93133				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.85500	105.29733	6.85500	105.27777				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.22678				0.00	3,143,600	
Total INLV05 SPOT										0.00	3,143,600	
Total For INLV05										0.00	3,143,600	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.23662				0.00	0	10,000,000,00
Total INLV06 SPOT										0.00	0	10,000,000,00
Total For INLV06										0.00	0	10,000,000,00
IPF15 On 17/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	99.93254				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	99.93119				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.92984				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.52240				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF22 On 14/06/2022 Spot Bond					0.00000	100.04184				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.55436				0.00	0	310,000,00
Total IPF24 SPOT										0.00	0	310,000,00
Total For IPF24										0.00	0	310,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.85816				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.49639				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.50652				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.12591				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.41331				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.08818				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.04146				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	101.04448	2.75000	101.03699				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.71000	169.86280	5.71000	169.82720				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.83028				0.00	0	
Total IV033 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 IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.85500	105.14887	6.85500	105.12933				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.70935				0.00	980,000,000	490,000,000
Total IV035 SPOT										0.00	980,000,000	490,000,000
Total For IV035										0.00	980,000,000	490,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	102.52997				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.87610				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.71000	3.71000	3.71000	166.57732				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.49636				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.67500	105.80630	7.67500	105.78429				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.75520				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.69000	7.69000	7.69000	105.11429				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.89858				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.21000	169.33238	2.21000	169.31291				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.92503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	101.37693				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.61000	170.94961	5.61000	170.91420				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.09801				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.85500	102.86218	10.85500	102.83264				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.17000	104.63364	6.17000	104.61617				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.22249				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.25489				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.23329				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.80558				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.82000	102.40309	5.82000	102.38715				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.04545				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC116 On 16/08/2022 Spot Bond					0.00000	100.49132				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.93510				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.82989				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.25946				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.80884				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.19388				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.78329				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.83589				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.94716				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.57217				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.52389				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.03798				0.00	0	
Total IVC152 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 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	100.49155				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	100.71849				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	99.85837				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.09732				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	99.92673				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.41554				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.93132				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.14430				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.03881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.05192				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.71054				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	98.71054				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.43045				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.45754				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	99.91362				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.35388				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	99.92663				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	99.79836	7.40000	99.92061				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.26305				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.23922				0.00	0	15,000,000.00
Total IVC188 SPOT										0.00	0	15,000,000.00
Total For IVC188										0.00	0	15,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVC190 On 15/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC190 SPOT									0.00	0	
Total For IVC190									0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.85000	3.85000	3.85000	99.71601			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	99.63803			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	99.56383			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	99.48974			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	99.41576			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	99.35487			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	99.33351			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	99.28015			0.00	0	
Total IVZ028 SPOT									0.00	0	
Total For IVZ028									0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.25882			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	99.20554			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	99.18424			0.00	0	
Total IVZ031 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 IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.10978				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	99.03542				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			3.95000	3.95000	3.95000	98.96118				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.05000	4.05000	4.05000	98.85919				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.92843				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.02998				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.40500	104.60272	6.40500	104.58461				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.37686				0.00	0	220,000,00
Total KAP012 SPOT										0.00	0	220,000,00
Total For KAP012										0.00	0	220,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	97.96696				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.78591				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.89812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.24382				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.87039				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 24/10/2022 Spot Bond					0.00000	100.74234				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.20000	129.17758	8.20000	129.14891				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.55106				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.87447				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.63500	105.19985	6.63500	105.18100				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.71959				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.65500	107.13737	8.65500	107.11243				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	97.76388				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	93.97936				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK28 On 15/05/2028 Spot Bond			11.84500	94.74123	11.84500	94.71112				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.70500	100.30860	9.70500	100.28248				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	94.50733				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.44263				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.52205				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.64749				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.81112				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.35978				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	83.63307				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.24774				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.20500	108.76762	6.20500	108.74936				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	102.45379				0.00	0	150,000,00
Total LGL07 SPOT										0.00	0	150,000,00

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 LGL07										0.00	0	150,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.38484				0.00	0	50,000,00
Total LGL08 SPOT										0.00	0	50,000,00
Total For LGL08										0.00	0	50,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.41162				0.00	0	1,000,000,00
Total LGL09 SPOT										0.00	0	1,000,000,00
Total For LGL09										0.00	0	1,000,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.25990				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.12875				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.69434				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.82309				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.93360				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.39996				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.41194				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.32002				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.33469				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.34569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 08/01/2021 Spot Bond					0.00000	99.71183				0.00	0	
Total MAQ192 SPOT										0.00	0	
Total For MAQ192										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.45789				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.56275				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.37659				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.08072				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.19790				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.29002				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.31861				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.30261				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.32503				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.27014				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 13/04/2021 Spot Bond					0.00000	100.79085				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.82107				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.61238				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	99.86720				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	99.99323				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.63685				0.00	2,200,000,000	1,100,000,000
Total MBP046 SPOT										0.00	2,200,000,000	1,100,000,000
Total For MBP046										0.00	2,200,000,000	1,100,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.23531				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.86721				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	99.86424				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.69047				0.00	0	1,700,000,000
Total MBP050 SPOT										0.00	0	1,700,000,000
Total For MBP050										0.00	0	1,700,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.16255				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.98000	103.77239	4.98000	103.75841				0.00	0	
Total MMIG02 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 MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.15500	7.15500	7.15500	120.04644				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.45500	112.19194	5.45500	112.17552				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	102.00317				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.48475				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	98.39018				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.76000	107.40941	7.76000	107.38694				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.83340				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.65214				0.00	0	100,000,00
Total MTN09 SPOT										0.00	0	100,000,00
Total For MTN09										0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	99.82446				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.01239				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.69006				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	97.97890				0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	0	40,000,00
Total For MTN13										0.00	0	40,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	100.46178				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.48187				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.49779				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.74538				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.65626				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.13860				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.90830				0.00	0	60,000,00
Total MTN20 SPOT										0.00	0	60,000,00
Total For MTN20										0.00	0	60,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	102.79869				0.00	0	60,000,00
Total MTN21 SPOT										0.00	0	60,000,00
Total For MTN21										0.00	0	60,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.75574				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.71000	108.66516	7.71000	105.48594				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.82236				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.49676				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	100.31674				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.31027				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.31026				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.33634				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	100.80399				0.00	0	170,000,00
Total N6C26 SPOT										0.00	0	170,000,00
Total For N6C26										0.00	0	170,000,00
N6D26 On 21/12/2020 Spot Bond					0.00000	99.94770				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	99.94062				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	99.92224				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.13001				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	99.94904				0.00	0	
Total N7B25 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 N7B25									0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	99.93314			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	99.91969			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	99.90736			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.77500	105.10924	5.77500	105.09271		51,975,000,000,000.00	9,000,000,000	3,000,000,000	
Total NAM01 SPOT								51,975,000,000,000.00	9,000,000,000	3,000,000,000	
Total For NAM01								51,975,000,000,000.00	9,000,000,000	3,000,000,000	
NAM03 On 01/08/2023 Spot Bond			6.25500	112.85805	6.25500	112.83917		0.00	0	0	
Total NAM03 SPOT								0.00	0	0	
Total For NAM03								0.00	0	0	
NAM04 On 01/08/2026 Spot Bond			8.64000	112.14055	8.64000	112.11478		0.00	0	0	
Total NAM04 SPOT								0.00	0	0	
Total For NAM04								0.00	0	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.72662		0.00	0	0	
Total NBG01G SPOT								0.00	0	0	
Total For NBG01G								0.00	0	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.74323		0.00	0	0	
Total NBG02G SPOT								0.00	0	0	
Total For NBG02G								0.00	0	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.60408		0.00	0	0	
Total NBG03G SPOT								0.00	0	0	
Total For NBG03G								0.00	0	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.70298		0.00	0	0	
Total NBG04G SPOT								0.00	0	0	
Total For NBG04G								0.00	0	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.63308		0.00	0	0	
Total NBG05G SPOT								0.00	0	0	
Total For NBG05G								0.00	0	0	
NBK12 On 19/03/2021 Spot Bond			5.55500	103.25991	5.55500	103.24441		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	102.29769	9.38000	102.27201				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.82000	113.83372	5.82000	113.81568				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.70500	106.78978	4.70500	106.77622				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.12000	107.11631	5.12000	107.10160				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.76000	116.68915	5.76000	116.67114				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.53000	116.76124	6.53000	116.74063				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			5.65000	105.93743	5.65000	105.92122				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.52000	117.86456	6.52000	117.84379				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	101.22150				0.00	0	55,000,00
Total NBK20B SPOT										0.00	0	55,000,00
Total For NBK20B										0.00	0	55,000,00
NBK21 On 21/07/2027 Spot Bond			7.56000	120.02861	7.56000	120.00441				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.74500	110.46130	4.74500	110.44699				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK23/On 19/11/2025 Spot Bond			6.24500	119.40601	6.24500	119.38572				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.28500	120.42913	7.28500	120.40533				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	100.45258				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.21500	5.21500	5.21500	114.54765				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.63388				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	24.43638	100.00000	24.38170				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.89412				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.47000	117.25133	7.47000	117.22758				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.15000	115.53336	5.15000	115.51740				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			6.63000	121.89115	6.63000	121.86955				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			5.78000	114.04886	5.78000	114.03120				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	100.61536				0.00	0	1,160,000,00
Total NBK30B SPOT										0.00	0	1,160,000,00

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 NBK30B										0.00	0	1,160,000,00
NBK31 On 09/11/2023 Spot Bond			5.90500	110.19733	5.90500	110.17961				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.70879				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.68636				0.00	960,000,000	2,420,000,00
Total NBK34B SPOT										0.00	960,000,000	2,420,000,00
Total For NBK34B										0.00	960,000,000	2,420,000,00
NBK35 On 10/05/2023 Spot Bond					0.00000	102.75663				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	102.12507				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.26370				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.43500	9.43500	9.43500	70.58692				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.03434				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.79003				0.00	0	1,320,000,00
Total NBK42B SPOT										0.00	0	1,320,000,00
Total For NBK42B										0.00	0	1,320,000,00
NBK43 On 20/02/2024 Spot Bond					0.00000	102.49298				0.00	0	1,585,000,00
Total NBK43B SPOT										0.00	0	1,585,000,00
Total For NBK43B										0.00	0	1,585,000,00
NBK44 On 15/02/2021 Spot Bond					0.00000	100.45109				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.48017				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.48022				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.96690				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.54349				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.99608				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.75497				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.78892				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.26174				0.00	1,000,000,000	500,000,000
Total NBK52B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK52B										0.00	1,000,000,000	500,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	100.01310				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.29520				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	101.01015				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK56 On 01/08/2024 Spot Bond					0.00000	100.54476				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.76483				0.00	3,000,000,000	1,500,000,000
Total NBKB57 SPOT										0.00	3,000,000,000	1,500,000,000
Total For NBKB57										0.00	3,000,000,000	1,500,000,000
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.93371				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.65870				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.73813				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.19950				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.94183				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			8.60500	108.31935	8.60500	108.29414				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.94237				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.64000	107.70351	8.64000	107.67835				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.94183				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.94086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.93978				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.00475				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.82873				0.00	403,000	
Total NEDT1B SPOT										0.00	403,000	
Total For NEDT1B										0.00	403,000	
NET53 On 17/04/2021 Spot Bond					0.00000	100.77039				0.00	0	500,000,0€
Total NET53 SPOT										0.00	0	500,000,0€
Total For NET53										0.00	0	500,000,0€
NGL01 On 22/09/2021 Spot Bond					0.00000	102.17861				0.00	0	100,000,0€
Total NGL01 SPOT										0.00	0	100,000,0€
Total For NGL01										0.00	0	100,000,0€
NGL01 On 01/07/2025 Spot Bond					0.00000	100.32943				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.24551				0.00	0	40,000,0€
Total NGL02 SPOT										0.00	0	40,000,0€
Total For NGL02										0.00	0	40,000,0€
NGL03 On 26/05/2022 Spot Bond					0.00000	100.58679				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.77521				0.00	1,000,000,000	1,000,000,0€
Total NGL04 SPOT										0.00	1,000,000,000	1,000,000,0€
Total For NGL04										0.00	1,000,000,000	1,000,000,0€
NGL05 On 26/07/2023 Spot Bond					0.00000	101.61364				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.09130				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL07 On 09/04/2024 Spot Bond					0.00000	100.04843				0.00	0	460,000,00
Total NGL07 SPOT										0.00	0	460,000,00
Total For NGL07										0.00	0	460,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	101.49556				0.00	10,000,000,000	5,990,000,00
Total NGL08 SPOT										0.00	10,000,000,000	5,990,000,00
Total For NGL08										0.00	10,000,000,000	5,990,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.40693				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.71042				0.00	24,600,000	70,200,00
Total NGLT1B SPOT										0.00	24,600,000	70,200,00
Total For NGLT1B										0.00	24,600,000	70,200,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.16297				0.00	800,000,000	3,400,000,00
Total NGT103 SPOT										0.00	800,000,000	3,400,000,00
Total For NGT103										0.00	800,000,000	3,400,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	102.99643				0.00	0	940,000,00
Total NGT104 SPOT										0.00	0	940,000,00
Total For NGT104										0.00	0	940,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	98.11609				0.00	900,000,000	450,000,00
Total NGT105 SPOT										0.00	900,000,000	450,000,00
Total For NGT105										0.00	900,000,000	450,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	100.92512				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	100.58805				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	101.31639	13.50000	101.28083				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.86654				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.19235				0.00	0	
Total NHM007 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 NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.98933				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.40966				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.05781				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.41491				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.05397				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.71643				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.29990				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.39138				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.40582				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.38889				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.35000	5.35000	5.35000	197.97209				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.32000	4.32000	4.32000	185.67676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.17500	3.17500	3.17500	144.69468				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.07000	4.07000	4.07000	102.30895				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			5.08000	5.08000	5.08000	103.33699		4,740,656,000,000.00		933,200,000	466,600,000	
Total NI38 SPOT								4,740,656,000,000.00		933,200,000	466,600,000	
Total For NI38								4,740,656,000,000.00		933,200,000	466,600,000	
NILB11 On 31/01/2025 Spot Bond			3.28000	3.28000	3.28000	144.10643				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			3.67000	3.67000	3.67000	141.94560				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.36000	4.36000	4.36000	185.19762		2,252,376,000,000.00		516,600,000	258,300,000	
Total NILB14 SPOT								2,252,376,000,000.00		516,600,000	258,300,000	
Total For NILB14								2,252,376,000,000.00		516,600,000	258,300,000	
NILB15 On 31/03/2028 Spot Bond			4.11000	188.24702	4.11000	188.21558				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.19500	101.82066	5.19500	101.80085				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	99.92760				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	102.23330				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.49080				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.99406				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.13620				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.25810				0.00	0	960,000,00
Total NN022 SPOT										0.00	0	960,000,00
Total For NN022										0.00	0	960,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	102.38670				0.00	0	1,600,000,00
Total NN023 SPOT										0.00	0	1,600,000,00
Total For NN023										0.00	0	1,600,000,00
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	100.30995				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.36880				0.00	0	1,260,000,00
Total NN034 SPOT										0.00	0	1,260,000,00
Total For NN034										0.00	0	1,260,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.93010				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	108.73960				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.86400				0.00	0	
Total NN039 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 NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.31673				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.05520				0.00	0	1,990,000,00
Total NN040 SPOT										0.00	0	1,990,000,00
Total For NN040										0.00	0	1,990,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	122.02520				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.55432				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	121.84810				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	120.99150				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.04251				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	112.48010				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.26500				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	101.33560				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	101.30080				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.53150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.04501				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	118.14000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	97.95018				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	102.80000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	102.80000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	104.47000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	103.33000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	101.78470				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.48850				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.47530				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	93.26848				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 22/04/2021 Spot Bond					0.00000	100.40960				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.32802				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.09285				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	93.26848				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	123.97060				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.54110				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.19557				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.49739				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.30638				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.30710				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.28415				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.21504				0.00	0	
Total NQ1B10 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 NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.19321				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.33320				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.31682				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.24421				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.30353				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.25392				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.32500	111.88930	6.32500	111.87005				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.62500	195.42141	2.62500	195.39660				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.88000	119.52432	8.88000	119.49580				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.89028	100.00000	12.86160				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.38924				0.00	0	1,910,000,00
Total NTC21 SPOT										0.00	0	1,910,000,00
Total For NTC21										0.00	0	1,910,000,00
NTC22 On 15/02/2021 Spot Bond					0.00000	100.50506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.42994				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.17092				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.50393				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.45527				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.03834				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.03885				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.94987				0.00	38,000,000,000	7,000,000,000
Total NTC29 SPOT										0.00	38,000,000,000	7,000,000,000
Total For NTC29										0.00	38,000,000,000	7,000,000,000
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.10372				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.29414				0.00	0	29,000,000,000
Total NTC32 SPOT										0.00	0	29,000,000,000
Total For NTC32										0.00	0	29,000,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	99.88808				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML06 On 19/03/2022 Spot Bond			5.50500	108.29473	5.50500	108.27848				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			6.82000	117.74118	6.82000	117.71938				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.70500	111.32058	5.70500	111.30327				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			7.14500	119.60532	7.14500	119.58212				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	98.55809				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.60047				0.00	920,000,000	460,000,00
Total OML12 SPOT										0.00	920,000,000	460,000,00
Total For OML12										0.00	920,000,000	460,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.09883				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.10164				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.23814				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.94476				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.48701				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.22889				0.00	0	
Total PMM55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.34567				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.39694				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.40426				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.41158				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.85500	117.62181	6.86000	117.57324			116,698,547,825,500.00	2,934,602,268,100	3,324,147,891,30	
Total R186 SPOT									16,698,547,825,500.00	934,602,268,100	324,147,891,30	
Total For R186									16,698,547,825,500.00	934,602,268,100	324,147,891,30	
R197 On 07/12/2023 Spot Bond			1.40500	317.58293	1.42500	317.37719			26,770,355,348,500.00	19,053,633,700	128,707,223,90	
Total R197 SPOT									26,770,355,348,500.00	19,053,633,700	128,707,223,90	
Total For R197									26,770,355,348,500.00	19,053,633,700	128,707,223,90	
R202 On 07/12/2033 Spot Bond			4.32000	219.70502	4.35000	218.99599			52,250,782,752,000.00	12,095,088,600	116,710,927,00	
Total R202 SPOT									52,250,782,752,000.00	12,095,088,600	116,710,927,00	
Total For R202									52,250,782,752,000.00	12,095,088,600	116,710,927,00	
R2023 On 28/02/2023 Spot Bond			4.66500	108.69976	4.65500	108.70747			725,980,647,777,500.00	369,985,133,500	674,657,991,10	
Total R2023 SPOT									725,980,647,777,500.00	369,985,133,500	674,657,991,10	
Total For R2023									725,980,647,777,500.00	369,985,133,500	674,657,991,10	
R2030 On 31/01/2030 Spot Bond			8.77500	98.23161	8.77500	98.20870			165,602,309,447,500.00	3,323,715,362,900	1,678,461,411,60	
Total R2030 SPOT									165,602,309,447,500.00	3,323,715,362,900	1,678,461,411,60	
Total For R2030									165,602,309,447,500.00	3,323,715,362,900	1,678,461,411,60	
R2032 On 31/03/2032 Spot Bond			9.74000	91.70005	9.74000	91.67609			052,614,952,000,000.00	1,237,434,800,000	956,959,004,80	
Total R2032 SPOT									52,614,952,000,000.00	237,434,800,000	956,959,004,80	
Total For R2032									52,614,952,000,000.00	237,434,800,000	956,959,004,80	
R2035 On 28/02/2035 Spot Bond			10.46000	91.05493	10.46000	91.02929			190,198,386,270,000.00	1,356,615,524,500	1,001,330,472,40	
Total R2035 SPOT									190,198,386,270,000.00	356,615,524,500	1,001,330,472,40	
Total For R2035									190,198,386,270,000.00	356,615,524,500	1,001,330,472,40	
R2037 On 31/01/2037 Spot Bond			10.70000	86.48378	10.70000	86.45930			877,569,900,470,000.00	642,763,542,100	1,085,732,328,00	

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 R2037 SPOT									7,569,900,470,000.00	642,763,542,100	085,732,328,00
Total For R2037									7,569,900,470,000.00	642,763,542,100	085,732,328,00
R2040 On 31/01/2040 Spot Bond			10.84500	88.64823	10.84500	88.62280			621,527,734,000,000.00	794,977,200,000	031,742,252,00
Total R2040 SPOT									1,527,734,000,000.00	794,977,200,000	031,742,252,00
Total For R2040									1,527,734,000,000.00	794,977,200,000	031,742,252,00
R2044 On 31/01/2044 Spot Bond			10.93500	85.03050	10.93500	85.00591			005,456,732,380,500.00	549,195,860,300	0204,697,942,60
Total R2044 SPOT									15,456,732,380,500.00	549,195,860,300	204,697,942,60
Total For R2044									15,456,732,380,500.00	549,195,860,300	204,697,942,60
R2048 On 28/02/2048 Spot Bond			10.84000	84.41835	10.84000	84.39374			131,269,110,044,000.00	1,026,869,844,100	1,148,099,805,50
Total R2048 SPOT									31,269,110,044,000.00	026,869,844,100	148,099,805,50
Total For R2048									31,269,110,044,000.00	026,869,844,100	148,099,805,50
R208 On 31/03/2021 Spot Bond			3.50000	102.36398	3.56000	102.33694			310,156,000,000,000.00	88,616,000,000	491,414,700,00
Total R208 SPOT									10,156,000,000,000.00	88,616,000,000	491,414,700,00
Total For R208									10,156,000,000,000.00	88,616,000,000	491,414,700,00
R209 On 31/03/2036 Spot Bond			10.25500	70.75323	10.25000	70.76324			846,883,982,000,000.00	765,176,400,000	966,570,987,50
Total R209 SPOT									16,883,982,000,000.00	765,176,400,000	966,570,987,50
Total For R209									16,883,982,000,000.00	765,176,400,000	966,570,987,50
R210 On 31/03/2028 Spot Bond			3.65000	193.94655	3.61000	194.42156			51,165,150,310,000.00	14,017,849,400	105,344,896,00
Total R210 SPOT									51,165,150,310,000.00	14,017,849,400	105,344,896,00
Total For R210									51,165,150,310,000.00	14,017,849,400	105,344,896,00
R212 On 31/01/2022 Spot Bond			0.96000	171.65717	0.96000	171.64321			70,274,671,392,000.00	73,202,782,700	116,440,497,00
Total R212 SPOT									70,274,671,392,000.00	73,202,782,700	116,440,497,00
Total For R212									70,274,671,392,000.00	73,202,782,700	116,440,497,00
R213 On 28/02/2031 Spot Bond			9.25500	87.40716	9.25500	87.38532			848,496,928,548,000.00	415,828,949,600	503,503,648,90
Total R213 SPOT									18,496,928,548,000.00	415,828,949,600	503,503,648,90
Total For R213									18,496,928,548,000.00	415,828,949,600	503,503,648,90
R214 On 28/02/2041 Spot Bond			10.71000	67.40610	10.71000	67.38667			768,888,418,091,000.00	445,274,362,100	830,219,247,10
Total R214 SPOT									8,888,418,091,000.00	445,274,362,100	330,219,247,10
Total For R214									8,888,418,091,000.00	445,274,362,100	330,219,247,10
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.64597			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.21281			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.72393				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.45730				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.02719				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.15129				0.00	0	960,000,00
Total RDFB14 SPOT										0.00	0	960,000,00
Total For RDFB14										0.00	0	960,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.40998				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	98.33675				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.16588				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.30575				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.82726				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.93323				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.92982				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.08635				0.00	0	
Total RDFB22 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 RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.36285				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	95.94929				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.40288				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.03119				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.50038				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.00300				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.00180				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.00012				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.22953				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.36479				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.57637				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.57416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.79060				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.41517				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.89199				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.67446				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.90254				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.81990				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			5.44500	103.07825	5.44500	103.06316				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.30500	108.78566	6.30500	108.76710				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.12500	95.64401	11.12500	95.61557				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.95500	109.73246	4.95500	109.71763				0.00	0	2,230,000,00
Total SBK23 SPOT										0.00	0	2,230,000,00
Total For SBK23										0.00	0	2,230,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	101.55070			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.72500	104.03629	5.72500	104.02030			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.56315			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.60642			0.00	0	500,000,00
Total SBS18 SPOT									0.00	0	500,000,00
Total For SBS18									0.00	0	500,000,00
SBS19 On 23/06/2021 Spot Bond			4.44500	102.74343	4.44500	102.73109			0.00	0	500,000,00
Total SBS19 SPOT									0.00	0	500,000,00
Total For SBS19									0.00	0	500,000,00
SBS20 On 15/05/2026 Spot Bond			6.20500	118.34502	6.20500	118.32504		134,028,000,000.00		21,600,000	37,200,00
Total SBS20 SPOT								134,028,000,000.00		21,600,000	37,200,00
Total For SBS20								134,028,000,000.00		21,600,000	37,200,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.35623			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.50500	116.58932	5.50500	116.57212			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.30000	109.14671	6.30000	109.12802			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.75500	115.85659	6.75500	115.83545		12,159,000,000,000.00		1,800,000,000	1,200,000,00
Total SBS31 SPOT								12,159,000,000,000.00		1,800,000,000	1,200,000,00
Total For SBS31								12,159,000,000,000.00		1,800,000,000	1,200,000,00
SBS34 On 19/09/2024 Spot Bond			5.41000	118.22665	5.41000	118.20922			0.00	0	
Total SBS34 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 SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.60000	116.16382	5.60000	116.14639				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.80000	116.02580	7.80000	116.00168				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.54500	104.33451	4.54500	104.32156				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.03500	109.83940	5.03500	109.82431				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.95500	120.70731	5.95500	120.68775				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.85000	122.60518	6.85000	122.58237				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.62803				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.06000	114.90783	5.06000	114.89223				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.47761				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.59139				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.65000	108.77051	4.65000	108.75692				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.13000	5.13000	5.13000	116.92587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.32348				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.16584				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.57595				0.00	0	1,960,000,00
Total SBS55 SPOT										0.00	0	1,960,000,00
Total For SBS55										0.00	0	1,960,000,00
SBS56 On 12/06/2022 Spot Bond			4.76000	106.07951	4.76000	106.06580				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.33196				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.15509				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.49023				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.41867				0.00	0	1,000,000,00
Total SBS62 SPOT										0.00	0	1,000,000,00
Total For SBS62										0.00	0	1,000,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.89887				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.44075				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.74813				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS66 On 26/06/2022 Spot Bond					0.00000	100.51041				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.50014				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.95706				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.20870				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.84500	313.74200	1.84500	313.70882				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	196.98630				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.43288				0.00	3,402,000	
Total SBT101 SPOT										0.00	3,402,000	
Total For SBT101										0.00	3,402,000	
SBT102 On 30/09/2022 Spot Bond					0.00000	106.14132				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.75403				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	101.70320				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.82836				0.00	0	800,000,00
Total SBT201 SPOT										0.00	0	800,000,00
Total For SBT201										0.00	0	800,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	98.83317				0.00	0	
Total SBT202 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 SBT202									0.00	0	
SBT202 On 03/12/2023 Spot Bond			6.75500	110.03795	6.75500	110.01786			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.96438			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	99.22238			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	104.22686			0.00	0	1,350,000,00
Total SBT207 SPOT									0.00	0	1,350,000,00
Total For SBT207									0.00	0	1,350,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	100.28434			0.00	0	
Total SBT208 SPOT									0.00	0	
Total For SBT208									0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	101.58970			0.00	0	
Total SGI004 SPOT									0.00	0	
Total For SGI004									0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.59076			0.00	0	
Total SGI005 SPOT									0.00	0	
Total For SGI005									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.89681			0.00	0	
Total SGI006 SPOT									0.00	0	
Total For SGI006									0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total SHI02 SPOT									0.00	0	
Total For SHI02									0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.89125			0.00	5,000,000,000	2,500,000,00
Total SLI4 SPOT									0.00	5,000,000,000	2,500,000,00
Total For SLI4									0.00	5,000,000,000	2,500,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.41893			0.00	0	
Total SLRA2 SPOT									0.00	0	
Total For SLRA2									0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.39956			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.61609				0.00	0	650,000,00
Total SLRA5 SPOT										0.00	0	650,000,00
Total For SLRA5										0.00	0	650,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.41641				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.43999				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.44591				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.40381				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.44590				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.51744				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.49643				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.59134				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.46275				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.49686				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT03 On 12/04/2023 Spot Bond			6.50500	113.29678	6.50500	113.27685				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	100.41844				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.20917				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.69738				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.46302				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.96849				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.27963				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.29917				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	99.83898				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.02765				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.08787				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.30275				0.00	0	
Total SPG007 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 SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.82737				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.94539				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.19613				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.16963				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.57955				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00: On 31/03/2021 Spot Bond			5.32000	101.84603	5.32000	101.83141				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00: On 31/03/2021 Spot Bond			5.32000	101.84603	5.32000	101.83141				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.83500	3.83500	3.83500	141.04272				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			6.83500	117.72948	6.83500	117.70786				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.74500	90.47079	8.74500	90.44940				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	96.74489				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.25525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.68981				0.00	0	24,000,00
Total SSN038 SPOT										0.00	0	24,000,00
Total For SSN038										0.00	0	24,000,00
SSN038 On 13/10/2023 Spot Bond					0.00000	100.90974				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.05500	111.31845	6.05500	111.30021				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.03000	104.03344	5.03000	104.01365				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.03767				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.67725				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.56011				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
SSN047 On 08/12/2023 Spot Bond			2.45500	2.45500	2.45500	308.47248				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.71323				0.00	2,600,000,000	1,300,000,00
Total SSN054 SPOT										0.00	2,600,000,000	1,300,000,00
Total For SSN054										0.00	2,600,000,000	1,300,000,00
SSN054 On 03/11/2022 Spot Bond					0.00000	100.58944				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	

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 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	100.86730				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	179.67240				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.22000	3.22000	3.22000	144.44220				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.23000	5.23000	5.23000	101.33885		1,142,232,000,000.00		218,400,000	109,200,000	
Total SSN063 SPOT								1,142,232,000,000.00		218,400,000	109,200,000	
Total For SSN063								1,142,232,000,000.00		218,400,000	109,200,000	
SSN06(On 31/03/2029 Spot Bond			4.61000	4.61000	4.61000	98.27813				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.79000	4.79000	4.79000	180.13521				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.24020				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.23512				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	100.22258				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.02869				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.02793				0.00	0	
Total SSN074 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 SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.94276				0.00	0	1,240,000,00
Total SSN077 SPOT										0.00	0	1,240,000,00
Total For SSN077										0.00	0	1,240,000,00
SSN077 On 13/07/2023 Spot Bond					0.00000	100.93285				0.00	0	900,000,00
Total SSN078 SPOT										0.00	0	900,000,00
Total For SSN078										0.00	0	900,000,00
SSN078 On 31/07/2021 Spot Bond					0.00000	93.25300				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.28321				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.04609				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.57724				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.22500	5.22500	5.22500	200.46274				0.00	0	
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	98.66458				0.00	1,600,000,000	800,000,00

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 SSN089 SPOT										0.00	1,600,000,000	800,000,000
Total For SSN089										0.00	1,600,000,000	800,000,000
SSN09: On 31/01/2030 Spot Bond					0.00000	100.55578				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.54462				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.19012				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.26768				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.14808				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.44000	94.34999	9.44000	94.32635				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.19948				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	99.92963				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.15586				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.43000	108.15736	7.43000	108.13568				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.30047				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A12 On 21/11/2021 Spot Bond			8.55000	101.19354	8.55000	101.17014				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.12219				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.24825				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.23098				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.68018				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.66865				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.39283				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.53741				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.88590				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.92394				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.06438				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.32336				0.00	0	
Total TFS156 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 TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.10607				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.81876				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.85049				0.00	1,200,000,000	600,000,00
Total TFS159 SPOT										0.00	1,200,000,000	600,000,00
Total For TFS159										0.00	1,200,000,000	600,000,00
TFS161 On 27/05/2022 Spot Bond					0.00000	100.29453				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	99.76396				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16c On 22/10/2022 Spot Bond					0.00000	100.84095				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.47321				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.70683				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.74984				0.00	1,300,000,000	650,000,00
Total TFS166 SPOT										0.00	1,300,000,000	650,000,00
Total For TFS166										0.00	1,300,000,000	650,000,00
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.30961				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A3 On 21/11/2021 Spot Bond			5.05000	105.25385	5.05000	105.23934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A4 On 21/11/2021 Spot Bond					0.00000	100.90252				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A7 On 21/11/2021 Spot Bond			5.21000	104.38333	5.21000	104.36851				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.34937				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.51018				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.32199				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.83157				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.90940				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.36109				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.57670				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	101.71009				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	101.43343				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2022 Spot Bond					0.00000	100.28125				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	100.69091				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.16807				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.27833				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.26198				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.30836				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.66763				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.75356				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.33902				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.87485				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.32337				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.85414				0.00	0	
Total TH15D1 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 TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.93779				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.46206				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.26852				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.28093				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.72520	8.49000	102.70200				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.28354				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.28420				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.26367				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.27804				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	104.45198	5.76000	101.83754				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.29660				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.32009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.31720				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.31683				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.34813				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.33546				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.45683				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.51205				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.47540				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.21565				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.87937				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.79500	107.80059	5.79500	107.78357				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.95500	111.17916	6.95500	111.15816				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond					0.00000	101.16106			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.11891			0.00	0	1,000,000,00
Total TL27 SPOT									0.00	0	1,000,000,00
Total For TL27									0.00	0	1,000,000,00
TL28 On 24/04/2025 Spot Bond			7.31000	108.61221	7.31000	108.59078			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.20790			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.97032			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.10028			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.49114			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.62500	112.03620	6.62500	112.01603		3,362,850,000,000.00		507,600,000	1,222,900,00
Total TN23 SPOT								3,362,850,000,000.00		507,600,000	1,222,900,00
Total For TN23								3,362,850,000,000.00		507,600,000	1,222,900,00
TN23/R On 06/11/2023 Spot Bond			100.00000	20.46903	100.00000	20.42322		0.00		0	
Total TN23/R2023 SPOT								0.00		0	
Total For TN23/R2023								0.00		0	
TN25 On 19/08/2025 Spot Bond			8.28000	107.74974	8.28000	107.72598		165,600,000,000.00		20,000,000	7,524,428,50
Total TN25 SPOT								165,600,000,000.00		20,000,000	7,524,428,50
Total For TN25								165,600,000,000.00		20,000,000	7,524,428,50
TN25/R On 19/08/2025 Spot Bond			100.00000	14.45186	100.00000	14.42004		0.00		0	
Total TN25/R186 SPOT								0.00		0	
Total For TN25/R186								0.00		0	
TN27 On 14/11/2027 Spot Bond			8.67000	101.99818	8.67000	101.97427		0.00		0	8,060,775,20
Total TN27 SPOT								0.00		0	8,060,775,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN27										0.00	0	8,060,775,20
TN27/R On 14/11/2027 Spot Bond			100.00000	9.94111	100.00000	9.91887				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.48500	102.07810	10.48500	102.04944				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	118.76604	8.00000	118.74044				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.26000	90.87961	12.26000	90.84991				0.00	0	3,035,000,00
Total TN40 SPOT										0.00	0	3,035,000,00
Total For TN40										0.00	0	3,035,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.03407	10.75000	102.00472				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	0.00000				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.04167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.76500	106.65306	5.76500	106.63631				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.38108				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.52177				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.30277				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.52534				0.00	0	330,000,00
Total TRA4A2 SPOT										0.00	0	330,000,00
Total For TRA4A2										0.00	0	330,000,00
TRA4A On 13/04/2024 Spot Bond					0.00000	100.90426				0.00	0	340,000,00
Total TRA4A3 SPOT										0.00	0	340,000,00
Total For TRA4A3										0.00	0	340,000,00
TRA4A On 13/04/2024 Spot Bond			6.05500	110.27873	6.05500	111.04131				0.00	0	330,000,00
Total TRA4A4 SPOT										0.00	0	330,000,00
Total For TRA4A4										0.00	0	330,000,00
TRA4A On 13/04/2022 Spot Bond					0.00000	100.85475				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.90426				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.54199	8.62000	101.51845				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.89724				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.09039				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24: On 04/03/2021 Spot Bond					0.00000	98.54759				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24: On 18/03/2021 Spot Bond					0.00000	98.32629				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24: On 08/04/2021 Spot Bond					0.00000	98.02362				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24: On 22/04/2021 Spot Bond					0.00000	98.02789				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24: On 21/07/2021 Spot Bond					0.00000	97.21279				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	96.86638				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25: On 16/09/2021 Spot Bond					0.00000	96.96219				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25: On 09/04/2021 Spot Bond					0.00000	98.78348				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP25: On 17/05/2021 Spot Bond					0.00000	98.38057				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25: On 26/05/2021 Spot Bond					0.00000	98.29839				0.00	0	
Total TSP254 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 TSP254										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	96.06529				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.66236				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.88010				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.83159				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.86268				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.71879				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.63495				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.55799				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.50589				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.41483				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.34307				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.23315				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.10732				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.06526				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.46500	103.98703	6.46500	103.96885				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.01000	112.51169	9.01000	112.48429				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.61318				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.74972				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.68256				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.30446				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.32518				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.37089				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.38770				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VRI882 On 28/01/2021 Spot Bond					0.00000	100.51822				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.44408				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.60465				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.57500	102.43289	4.57500	102.42030				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	72.51426	100.00000	72.37666				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.28e+017	174,606,144,248,400	593,797,682,400
Total for SPOT :										1.28e+017	606,144,248,400	593,797,682,400
Total Futures										1.28e+017	606,144,253,375	593,798,687,140
Total Options										2 661 331.00	1,500	134,270
Grand Total:										1.28e+017	606,144,254,875	593,798,821,410