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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/12/2020

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			11.29630	77.84480	11.38097	77.38872			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.54485	74.86831	11.63305	74.40781			0.00	0	
ES33	On	05/08/2021	Bond Future			11.80178	75.67673	11.89377	75.21145			0.00	0	
ES33	On	04/11/2021	Bond Future			12.06818	72.70694	12.16415	72.23676			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.85355	76.63840	11.94837	76.07141			0.00	0	4,71
ES42	On	06/05/2021	Bond Future			12.09669	73.16576	12.19581	72.59318			0.00	0	
ES42	On	05/08/2021	Bond Future			12.34189	73.95629	12.44548	73.37771			0.00	0	
ES42	On	04/11/2021	Bond Future			12.59767	70.48490	12.70609	69.90023			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	04/02/2021	Bond Future			148.32737	148.32737	148.32551	148.32551			25,660,635.01	173	7,20
I2025	On	06/05/2021	Bond Future			149.88320	149.88320	149.88177	149.88177			0.00	0	
I2025	On	05/08/2021	Bond Future			150.00505	150.00505	150.00395	150.00395			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			151.63382	151.63382	151.63284	151.63284			0.00	0	
Total I2025 Future												25,660,635.01	173	7,20
Total For I2025												25,660,635.01	173	7,20
I2029	On	04/02/2021	Bond Future			105.11448	105.11448	105.03073	105.03073			0.00	0	2,15
I2029	On	06/05/2021	Bond Future			105.07665	105.07665	104.99236	104.99236			0.00	0	
I2029	On	05/08/2021	Bond Future			106.23628	106.23628	106.15129	106.15129			0.00	0	
I2029	On	04/11/2021	Bond Future			106.23842	106.23842	106.15257	106.15257			0.00	0	
Total I2029 Future												0.00	0	2,15
Total For I2029												0.00	0	2,15
I2033	On	04/02/2021	Bond Future			99.96520	99.96520	99.95872	99.95872			0.00	0	8,13
I2033	On	06/05/2021	Bond Future			99.79721	99.79721	99.79093	99.79093			0.00	0	
I2033	On	05/08/2021	Bond Future			100.89842	100.89842	100.89232	100.89232			0.00	0	
I2033	On	04/11/2021	Bond Future			100.76831	100.76831	100.76231	100.76231			0.00	0	
Total I2033 Future												0.00	0	8,13
Total For I2033												0.00	0	8,13
I2038	On	04/02/2021	Bond Future			112.78039	112.78039	113.00173	113.00173			0.00	0	7,65
I2038	On	06/05/2021	Bond Future			113.96345	113.96345	114.18751	114.18751			0.00	0	
I2038	On	05/08/2021	Bond Future			113.49756	113.49756	113.72426	113.72426			0.00	0	
I2038	On	04/11/2021	Bond Future			114.73001	114.73001	114.95931	114.95931			0.00	0	
Total I2038 Future												0.00	0	7,65
Total For I2038												0.00	0	7,65
I2046	On	04/02/2021	Bond Future			102.16577	102.16577	102.68040	102.68040			0.00	0	14,85
I2046	On	06/05/2021	Bond Future			101.44561	101.44561	101.96593	101.96593			0.00	0	
I2046	On	05/08/2021	Bond Future			102.56521	102.56521	103.09164	103.09164			0.00	0	
I2046	On	04/11/2021	Bond Future			101.86993	101.86993	102.40211	102.40211			0.00	0	
Total I2046 Future												0.00	0	14,85
Total For I2046												0.00	0	14,85
I2050	On	04/02/2021	Bond Future			103.48210	103.48210	104.15867	104.15867			0.00	0	11,02
I2050	On	06/05/2021	Bond Future			104.56730	104.56730	105.25154	105.25154			0.00	0	
I2050	On	05/08/2021	Bond Future			103.79153	103.79153	104.48338	104.48338			0.00	0	
I2050	On	04/11/2021	Bond Future			104.91851	104.91851	105.61791	105.61791			0.00	0	
Total I2050 Future												0.00	0	11,02
Total For I2050												0.00	0	11,02
R186	On	04/02/2021	Bond Future			6.82893	118.91886	6.89767	118.55703		6.97	177,070,182.54	1,489	79,42
R186	On	06/05/2021	Bond Future			6.98645	120.13669	7.05922	119.77156		6.59	0.00	0	
R186	On	05/08/2021	Bond Future			7.14897	116.15234	7.22622	115.78352		6.37	0.00	0	
R186	On	04/11/2021	Bond Future			7.32175	117.38693	7.40387	117.01428		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												177,070,182.54	1,489	79,43
R186	On	04/02/2021	Bond Future	8.16	Call			6,433.82000	6.43382	6,784,700	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			31.95000	0.03195	21,000	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			6,481.47000	6.48147	6,832,740	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			30.67000	0.03067	20,110	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			6,386.19000	6.38619	6,736,680	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			33.27000	0.03327	21,930	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			5,675.04000	5.67504	6,018,100	7.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			59.76000	0.05976	40,990	7.62	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			16,844.38000	16.84438	17,209,390	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.41000	0.00041	0,290	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			16,885.40000	16.88540	17,250,410	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.40000	0.00040	0,280	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			16,803.35000	16.80335	17,168,350	7.13	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.43000	0.00043	0,300	7.13	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			6,891.57000	6.89157	7,203,570	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			485.64000	0.48564	428,820	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,928.93000	6.92893	7,241,570	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			478.70000	0.47870	422,520	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,854.25000	6.85425	7,165,600	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			492.66000	0.49266	435,190	6.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			4,640.10000	4.64010	4,890,850	6.44	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,498.26000	1.49826	1,376,360	6.44	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			4,578.44000	4.57844	4,827,570	6.43	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,524.07000	1.52407	1,400,550	6.43	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			4,609.23000	4.60923	4,859,170	6.43	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,511.12000	1.51112	1,388,410	6.43	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												177,070,182.54	1,489	94,61
R197	On	04/02/2021	Bond Future			319.53508	319.53508	319.40770	319.40770			0.00	0	2,44
R197	On	06/05/2021	Bond Future			322.88629	322.88629	322.75854	322.75854			0.00	0	
R197	On	05/08/2021	Bond Future			318.43745	318.43745	318.30894	318.30894			0.00	0	
R197	On	04/11/2021	Bond Future			321.89546	321.89546	321.76573	321.76573			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			220.92126	220.92126	220.90706	220.90706			0.00	0	7,81
R202	On	06/05/2021	Bond Future			223.23837	223.23837	223.22461	223.22461			0.00	0	
R202	On	05/08/2021	Bond Future			221.44610	221.44610	221.43275	221.43275			0.00	0	
R202	On	04/11/2021	Bond Future			223.85076	223.85076	223.83744	223.83744			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R202 Future												0.00	0	7,87
Total For R202												0.00	0	7,87
R2023	On	04/02/2021	Bond Future			4.68387	109.39822	4.71721	109.33125		1.57	21,879,644.00	200	31,35
R2023	On	06/05/2021	Bond Future			4.76259	106.61267	4.80066	106.54536		1.82	0.00	0	
R2023	On	05/08/2021	Bond Future			4.83543	107.76348	4.87993	107.69569		1.58	0.00	0	
R2023	On	04/11/2021	Bond Future			4.93943	105.00195	4.99277	104.93352		1.42	0.00	0	
Total R2023 Future												21,879,644.00	200	31,35
R2023	On	04/02/2021	Bond Future	6.33	Call			3,175.33000	3.17533	3,242,280	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.05000	0.00005	0,030	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,194.62000	3.19462	3,261,570	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.04000	0.00004	0,020	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,156.02000	3.15602	3,222,970	2.24	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.05000	0.00005	0,030	2.24	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.15000	0.00015	0,110	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,731.36000	4.73136	4,798,630	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.16000	0.00016	0,120	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,747.99000	4.74799	4,815,260	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.16000	0.00016	0,120	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,764.61000	4.76461	4,831,880	2.19	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			970.32000	0.97032	1,014,290	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			318.23000	0.31823	294,410	1.72	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			948.36000	0.94836	991,850	1.71	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			326.48000	0.32648	302,180	1.71	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			959.32000	0.95932	1,003,050	1.71	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			322.33000	0.32233	298,270	1.71	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			610.72000	0.61072	573,560	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			510.93000	0.51093	542,450	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			604.30000	0.60430	567,390	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			498.15000	0.49815	529,170	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			617.20000	0.61720	579,790	1.41	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			504.51000	0.50451	535,780	1.41	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												21,879,644.00	200	31,35
R2030	On	04/02/2021	Bond Future			8.80253	95.28586	8.85583	94.97092		12.20	16,198,596.20	170	104,96
R2030	On	06/05/2021	Bond Future			8.99474	96.26215	9.05033	95.94434		11.67	0.00	0	
R2030	On	05/08/2021	Bond Future			9.19696	93.29613	9.25510	92.97506		11.19	0.00	0	
R2030	On	04/11/2021	Bond Future			9.39765	94.28795	9.45838	93.96354		10.89	0.00	0	
Total R2030 Future												16,198,596.20	170	104,96
R2030	On	04/02/2021	Bond Future	9.16	Call			2,757.75000	2.75775	2,941,400	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			986.08000	0.98608	854,790	12.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			748.51000	0.74851	639,500	12.46	0.00	0	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,534.15000	3.53415	3,747,430	12.52	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			677.55000	0.67755	575,890	12.52	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put			4,353.03000	4.35303	4,074,490	11.53	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,913.42000	2.91342	3,103,660	12.36	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			3,527.33000	3.52733	3,267,780	11.67	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			606.04000	0.60604	661,430	11.67	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			1,064.82000	1.06482	926,820	12.30	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			1,005.32000	1.00532	872,370	12.32	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			3,321.20000	3.32120	3,527,130	12.46	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			590.64000	0.59064	644,780	11.66	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			1,700.90000	1.70090	1,517,700	12.10	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,725.48000	1.72548	1,857,220	12.10	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			7,609.82000	7.60982	7,902,540	13.43	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			382.17000	0.38217	418,570	11.53	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.20	Put			911.97000	0.91197	787,270	12.36	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,796.30000	2.79630	2,981,610	12.34	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			967.12000	0.96712	837,490	12.34	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,719.43000	2.71943	2,901,420	12.32	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			96.27000	0.09627	74,050	13.43	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			2,605.97000	2.60597	2,782,910	12.30	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			3,573.27000	3.57327	3,312,470	11.66	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call			3,274.51000	3.27451	3,439,070	11.65	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,313.04000	2.31304	2,159,790	11.65	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,067.47000	7.06747	6,796,710	11.05	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			635.15000	0.63515	682,200	11.05	20,466.00	30	70
R2030	On	06/05/2021	Bond Future	10.04	Call			6,369.73000	6.36973	6,606,760	12.39	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			2,489.05000	2.48905	2,328,540	11.61	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			3,055.40000	3.05540	3,212,700	11.61	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			5,867.31000	5.86731	6,095,670	12.25	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,071.30000	1.07130	981,850	12.25	29,455.50	30	70
R2030	On	06/05/2021	Bond Future	11.71	Call			13,772.28000	13.77228	14,080,430	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			3,435.67000	3.43567	3,605,360	11.68	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Call			13,681.98000	13.68198	13,989,810	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			69.93000	0.06993	59,950	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call			9,392.40000	9.39240	9,671,420	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			362.17000	0.36217	323,380	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			13,727.14000	13.72714	14,035,130	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			937.12000	0.93712	856,340	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		259.23000	0.25923	229,520	12.65	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		3,621.52000	3.62152	3,421,290	11.37	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		2,004.65000	2.00465	2,122,230	11.37	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		2,193.29000	2.19329	2,045,170	11.68	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		68.61000	0.06861	58,790	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		67.31000	0.06731	57,650	12.65	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		10,331.31000	10.33131	10,619,410	12.65	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		547.64000	0.54764	586,930	10.51	0.00	0	20
R2030	On	05/08/2021	Bond Future	12.10	Call		14,253.32000	14.25332	14,558,680	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		153.41000	0.15341	137,700	12.14	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		4,157.28000	4.15728	3,964,320	10.82	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,456.39000	2.45639	2,584,500	10.82	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		2,781.11000	2.78111	2,631,230	11.16	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,847.05000	3.84705	4,018,240	11.16	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		7,395.61000	7.39561	7,635,740	12.06	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,203.23000	1.20323	1,122,290	12.06	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		7,315.03000	7.31503	7,554,070	12.03	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,223.51000	1.22351	1,141,480	12.03	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		7,355.30000	7.35530	7,594,890	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		6,875.31000	6.87531	7,108,150	11.90	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		1,341.23000	1.34123	1,253,000	11.90	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		4,722.85000	4.72285	4,515,160	10.70	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,056.84000	2.05684	2,170,220	10.70	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		9,649.12000	9.64912	9,367,340	10.51	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,213.33000	1.21333	1,131,850	12.04	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,624.60000	7.62460	7,855,600	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,741.95000	1.74195	1,648,540	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		823.39000	0.82339	769,950	11.75	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		7,556.06000	7.55606	7,785,940	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,771.36000	1.77136	1,676,830	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,590.30000	7.59030	7,820,740	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,756.61000	1.75661	1,662,640	11.75	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		7,946.35000	7.94635	7,697,350	10.23	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,322.74000	1.32274	1,398,150	10.23	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		5,928.93000	5.92893	5,713,470	10.41	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		2,164.16000	2.16416	2,273,110	10.41	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		10,646.16000	10.64616	10,917,130	11.75	0.00	0	
Total R2030 Option											49,921.50	60	20,900
Total For R2030											16,248,517.70	230	125,800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/02/2021	Bond Future			9.74592	92.94171	9.83000	92.41889		14.33	16,729,507.80	180	114,93
R2032	On	06/05/2021	Bond Future			9.95118	89.74982	10.03872	89.22192		14.47	0.00	0	
R2032	On	05/08/2021	Bond Future			10.16185	90.71897	10.25307	90.18561		13.28	0.00	0	
R2032	On	04/11/2021	Bond Future			10.38003	87.53886	10.47514	86.99984		13.49	0.00	0	
Total R2032 Future												16,729,507.80	180	114,93
R2032	On	04/02/2021	Bond Future	9.62	Call			1,348.21000	1.34821	1,532,220	13.94	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			2,661.81000	2.66181	2,323,000	13.94	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			1,374.18000	1.37418	1,560,780	13.95	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			2,624.64000	2.62464	2,288,420	13.95	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			655.40000	0.65540	760,770	13.52	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			6,192.63000	6.19263	6,636,680	15.53	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			1,322.41000	1.32241	1,503,840	13.93	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			336.92000	0.33692	258,150	15.53	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			2,699.21000	2.69921	2,357,820	13.93	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			6,932.82000	6.93282	6,441,210	13.26	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			164.25000	0.16425	195,460	13.26	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put			4,086.58000	4.08658	3,669,130	13.52	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			313.00000	0.31300	266,690	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,131.36000	4.13136	4,434,480	14.53	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			11,640.76000	11.64076	12,122,900	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			308.47000	0.30847	262,710	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			11,685.99000	11.68599	12,168,670	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			304.00000	0.30400	258,780	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			11,595.53000	11.59553	12,077,120	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			13,726.16000	13.72616	14,228,580	15.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			152.87000	0.15287	127,390	15.71	764.34	6	70
R2032	On	06/05/2021	Bond Future	10.33	Put			2,405.18000	2.40518	2,180,400	14.53	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,747.83000	7.74783	8,139,050	14.22	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,613.04000	1.61304	1,470,900	14.22	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,788.65000	7.78865	8,180,740	14.23	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,601.17000	1.60117	1,459,900	14.23	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,706.81000	7.70681	8,097,190	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,624.76000	1.62476	1,481,780	14.20	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			8,534.07000	8.53407	8,141,730	12.68	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,730.83000	1.73083	1,877,510	12.68	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			8,558.94000	8.55894	8,949,880	14.48	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			798.41000	0.79841	725,390	14.55	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call			8,597.55000	8.59755	8,989,230	14.50	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			2,006.50000	2.00650	1,858,420	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 Interr
R2032	On	04/11/2021	Bond Future	11.71	Put			1,994.46000	1.99446	1,847,120	14.50	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			8,520.36000	8.52036	8,910,570	14.47	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			2,018.61000	2.01861	1,869,800	14.47	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			6,388.43000	6.38843	6,049,930	12.75	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,641.28000	2.64128	2,841,800	12.75	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			12,712.65000	12.71265	13,178,650	14.55	0.00	0	
Total R2032 Option												764.34	6	5,97
Total For R2032												16,730,272.14	186	120,90
R2035	On	04/02/2021	Bond Future			10.43642	92.58157	10.53086	91.95426		16.04	18,053,406.15	195	95,98
R2035	On	06/05/2021	Bond Future			10.64455	89.05680	10.74275	88.42339		16.40	0.00	0	
R2035	On	05/08/2021	Bond Future			10.86103	90.01829	10.96332	89.37825		15.06	0.00	0	
R2035	On	04/11/2021	Bond Future			11.08404	86.50120	11.19057	85.85442		15.28	0.00	0	
Total R2035 Future												18,053,406.15	195	95,98
R2035	On	04/02/2021	Bond Future	10.05	Call			852.29000	0.85229	1,002,000	14.99	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			4,115.30000	4.11530	3,637,700	14.99	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call			4,694.59000	4.69459	5,154,210	16.59	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			800.27000	0.80027	632,580	16.59	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call			872.47000	0.87247	1,024,880	15.01	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			4,065.85000	4.06585	3,590,950	15.01	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			832.53000	0.83253	979,550	14.97	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			4,165.25000	4.16525	3,684,960	14.97	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			1,044.67000	1.04467	1,219,390	15.15	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			3,683.75000	3.68375	3,231,160	15.15	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			12,781.84000	12.78184	13,359,160	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			364.77000	0.36477	308,680	17.84	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.40	Put			4,748.46000	4.74846	4,364,850	15.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call			12,136.95000	12.13695	12,705,090	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			439.27000	0.43927	374,000	17.84	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	10.81	Put			3,348.90000	3.34890	3,040,910	16.23	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			2,691.35000	2.69135	2,425,540	16.45	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.15	Put			2,451.45000	2.45145	2,202,410	16.54	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			5,008.00000	5.00800	5,392,370	16.54	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put			5,399.32000	5.39932	4,986,020	15.60	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,084.35000	2.08435	2,304,460	15.60	73,742.72	32	70
R2035	On	06/05/2021	Bond Future	12.37	Call			10,312.26000	10.31226	10,847,920	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			2,508.13000	2.50813	2,757,930	15.78	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call			6,652.45000	6.65245	7,096,790	17.07	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			1,691.08000	1.69108	1,502,010	17.07	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			8,760.66000	8.76066	9,259,780	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		1,101.21000	1.10121	966,920	17.84	30,941.44	32	78
R2035	On	06/05/2021	Bond Future	12.36	Call		10,267.20000	10.26720	10,801,920	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,778.82000	3.77882	4,104,240	16.23	0.00	0	1,68
R2035	On	06/05/2021	Bond Future	11.32	Call		5,682.37000	5.68237	6,093,730	16.74	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		2,091.22000	2.09122	1,869,170	16.74	0.00	0	78
R2035	On	06/05/2021	Bond Future	10.05	Call		1,637.87000	1.63787	1,823,490	15.37	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		4,630.46000	4.63046	4,998,060	16.45	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		737.72000	0.73772	639,030	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		728.78000	0.72878	631,030	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		10,222.18000	10.22218	10,755,950	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		746.75000	0.74675	647,110	17.84	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,943.87000	2.94387	3,221,620	15.95	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		4,193.53000	4.19353	3,837,870	15.95	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		6,253.49000	6.25349	5,805,700	15.37	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		48,712.60000	48.71260	48,072,590	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.15000	0.00015	0,180	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,945.88000	48.94588	48,305,870	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.15000	0.00015	0,190	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		7,942.82000	7.94282	7,483,340	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,766.93000	1.76693	1,947,490	14.07	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,610.59000	5.61059	5,993,830	15.17	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		48,829.17000	48.82917	48,189,170	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,133.44000	3.13344	2,876,640	15.17	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.16000	0.00016	0,190	14.07	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,610.91000	3.61091	3,906,090	14.62	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,826.42000	4.82642	4,481,560	14.62	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put		8,454.99000	8.45499	8,014,980	14.38	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,353.29000	2.35329	2,560,060	14.38	56,321.32	22	78
R2035	On	04/11/2021	Bond Future	10.12	Put		8,992.31000	8.99231	8,538,790	14.38	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,151.60000	2.15160	2,344,860	14.38	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,709.89000	6.70989	7,111,210	15.48	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,714.59000	9.71459	10,191,170	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,163.46000	2.16346	1,993,260	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		9,641.36000	9.64136	10,116,100	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,195.51000	2.19551	2,023,470	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		9,677.96000	9.67796	10,153,620	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		5,172.67000	5.17267	4,845,050	14.92	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call		3,202.41000	3.20241	3,459,950	14.49	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		14,681.03000	14.68103	15,251,050	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		771.08000	0.77108	694,320	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			4,501.22000	4.50122	4,820,380	14.92	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			2,179.44000	2.17944	2,008,320	16.46	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			3,428.65000	3.42865	3,183,190	15.48	70,030.18	22	78
R2035	On	04/11/2021	Bond Future	10.62	Put			6,752.21000	6.75221	6,362,970	14.49	0.00	0	
Total R2035 Option												231,035.66	108	15,77
Total For R2035												18,284,441.81	303	111,78
R2037	On	04/02/2021	Bond Future			10.64642	83.88989	10.74580	83.23266		18.08	11,073,465.48	132	131,68
R2037	On	06/05/2021	Bond Future			10.85377	84.74955	10.95710	84.08585		17.55	0.00	0	
R2037	On	05/08/2021	Bond Future			11.07112	81.40899	11.17878	80.73830		16.96	0.00	0	
R2037	On	04/11/2021	Bond Future			11.28326	82.27464	11.39523	81.59686		16.36	0.00	0	
Total R2037 Future												11,073,465.48	132	131,68
R2037	On	04/02/2021	Bond Future	10.28	Call			919.87000	0.91987	1,085,990	16.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			4,069.24000	4.06924	3,578,130	16.89	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			940.64000	0.94064	1,109,620	16.91	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			293.06000	0.29306	216,830	20.00	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			7,783.79000	7.78379	8,364,790	20.00	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			7,421.38000	7.42138	7,994,320	19.84	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			330.51000	0.33051	246,220	19.84	2,462.20	10	24
R2037	On	04/02/2021	Bond Future	10.48	Put			3,168.87000	3.16887	2,737,440	17.27	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call			16,556.26000	16.55626	17,212,350	20.07	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			2.49000	0.00249	1,350	20.07	10.80	8	30
R2037	On	04/02/2021	Bond Future	10.85	Call			2,567.06000	2.56706	2,908,990	17.88	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			1,886.30000	1.88630	1,571,000	17.88	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.35	Call			1,071.85000	1.07185	1,258,250	17.02	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			4,118.32000	4.11832	3,624,400	16.87	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			4,020.53000	4.02053	3,532,280	16.91	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			899.38000	0.89938	1,062,690	16.87	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			3,736.59000	3.73659	3,265,760	17.02	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Put			7,883.28000	7.88328	7,267,580	16.50	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			182.10000	0.18210	223,630	16.50	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.48	Call			1,393.37000	1.39337	1,619,170	17.27	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call			9,528.08000	9.52808	10,069,400	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			942.61000	0.94261	820,230	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			9,571.25000	9.57125	10,113,630	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			931.95000	0.93195	810,630	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			9,614.47000	9.61447	10,157,910	19.08	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			921.39000	0.92139	801,130	19.08	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			1,958.70000	1.95870	1,775,390	18.01	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			8,278.09000	8.27809	8,763,440	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		1,984.95000	1.98495	1,799,610	17.98	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,319.57000	8.31957	8,805,930	18.00	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,971.78000	1.97178	1,787,450	18.00	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,361.07000	8.36107	8,848,450	18.01	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		10,065.64000	10.06564	10,572,290	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,101.42000	2.10142	1,930,290	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,993.69000	9.99369	10,498,520	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,131.90000	2.13190	1,958,950	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		10,029.64000	10.02964	10,535,390	17.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,116.61000	2.11661	1,944,580	17.62	0.00	0	
Total R2037 Option											2,473.00	18	1,25
Total For R2037											11,075,938.48	150	132,93
R2040	On	04/02/2021	Bond Future			10.82528	85.63783	10.92980	84.90578	18.46	3,425,513.20	40	79,97
R2040	On	06/05/2021	Bond Future			11.03026	86.51542	11.13900	85.77615	18.09	0.00	0	
R2040	On	05/08/2021	Bond Future			11.24511	82.94360	11.35848	82.19658	17.51	0.00	0	
R2040	On	04/11/2021	Bond Future			11.45440	83.82559	11.57238	83.07068	16.77	0.00	0	
Total R2040 Future											3,425,513.20	40	79,91
R2040	On	04/02/2021	Bond Future	10.41	Call		796.26000	0.79626	963,330	16.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		4,538.83000	4.53883	3,973,850	16.81	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		815.77000	0.81577	985,990	16.82	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		5,536.31000	5.53631	4,922,120	16.53	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		512.62000	0.51262	630,480	16.53	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		5,073.11000	5.07311	5,622,580	18.99	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		6,662.19000	6.66219	6,010,220	16.53	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		327.91000	0.32791	407,990	16.53	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		5,946.30000	5.94630	6,533,350	19.36	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		4,594.10000	4.59410	4,025,990	16.79	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		11,088.86000	11.08886	10,371,130	16.53	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		50.18000	0.05018	64,500	16.53	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		4,483.88000	4.48388	3,922,050	16.82	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		776.97000	0.77697	940,910	16.79	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		598.07000	0.59807	453,070	19.36	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		800.99000	0.80099	618,410	18.99	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		10,434.89000	10.43489	9,721,730	16.53	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		67.30000	0.06730	86,190	16.53	0.00	0	80
R2040	On	06/05/2021	Bond Future	12.43	Put		1,204.41000	1.20441	1,048,260	19.70	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,281.06000	9.28106	9,865,470	19.70	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		1,191.30000	1.19130	1,036,440	19.70	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,192.86000	9.19286	9,774,690	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		2,600.06000	2.60006	2,317,650	18.49	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,493.95000	5.49395	5,950,810	18.49	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		13,556.00000	13.55600	14,231,290	19.70	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		1,217.64000	1.21764	1,060,200	19.70	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		390.92000	0.39092	326,940	19.70	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		9,236.93000	9.23693	9,820,050	19.70	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		4,957.99000	4.95799	4,523,670	17.59	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,829.60000	2.82960	3,134,550	17.59	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		8,935.65000	8.93565	9,480,220	18.96	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2,096.31000	2.09631	1,893,860	18.96	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		8,978.92000	8.97892	9,524,580	18.98	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,082.82000	2.08282	1,881,460	18.98	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,892.62000	8.89262	9,436,090	18.94	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,556.12000	3.55612	3,886,320	17.02	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		3,970.05000	3.97005	3,639,440	17.56	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,207.70000	5.20770	5,624,110	17.56	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		18,541.65000	18.54165	19,255,530	19.00	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,110.11000	2.11011	1,906,560	18.94	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		220.50000	0.22050	187,360	19.00	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		5,614.49000	5.61449	5,197,670	17.02	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,118.91000	10.11891	10,674,980	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,348.24000	2.34824	2,149,400	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,156.04000	10.15604	10,713,150	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,331.53000	2.33153	2,133,730	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,081.82000	10.08182	10,636,850	18.05	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,365.06000	2.36506	2,165,180	18.05	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											3,425,513.20	40	87,41
R2044	On	04/02/2021	Bond Future			10.90143	82.19911	11.01101	81.42771	19.43	0.00	0	51,60
R2044	On	06/05/2021	Bond Future			11.09904	83.04146	11.21308	82.26251	19.02	0.00	0	
R2044	On	05/08/2021	Bond Future			11.30599	79.55729	11.42494	78.77012	18.40	0.00	0	
R2044	On	04/11/2021	Bond Future			11.50727	80.40327	11.63110	79.60783	17.61	0.00	0	
Total R2044 Future											0.00	0	51,60
R2044	On	04/02/2021	Bond Future	10.84	Call		1,730.86000	1.73086	2,037,930	18.68	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		2,940.12000	2.94012	2,475,790	18.68	49,515.80	20	20
R2044	On	04/02/2021	Bond Future	10.29	Call		486.86000	0.48686	606,080	17.48	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		5,798.05000	5.79805	5,145,870	17.48	0.00	0	20
R2044	On	04/02/2021	Bond Future	9.66	Put		10,513.01000	10.51301	9,762,610	17.41	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		242.53000	0.24253	307,850	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		589.70000	0.58970	728,710	17.60	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		5,360.08000	5.36008	4,727,690	17.60	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		70.00000	0.07000	91,000	17.41	1,820.00	20	26
R2044	On	04/02/2021	Bond Future	10.37	Call		605.58000	0.60558	747,550	17.62	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		5,299.16000	5.29916	4,669,730	17.62	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		574.12000	0.57412	710,200	17.59	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		5,421.41000	5.42141	4,786,090	17.59	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put		7,532.05000	7.53205	6,825,970	17.41	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call		9,207.90000	9.20790	9,821,640	20.72	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		8,930.86000	8.93086	9,537,580	20.60	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		3,245.47000	3.24547	2,899,830	18.90	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		6,034.12000	6.03412	6,544,150	19.38	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put		2,282.28000	2.28228	2,013,360	19.38	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put		3,392.15000	3.39215	3,035,930	18.85	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		4,310.68000	4.31068	4,733,410	18.85	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put		1,290.20000	1.29020	1,119,170	20.62	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		1,237.51000	1.23751	1,072,300	20.72	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		6,502.29000	6.50229	7,031,530	19.55	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		2,069.23000	2.06923	1,819,520	19.55	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		8,884.70000	8.88470	9,490,230	20.57	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		1,312.03000	1.31203	1,138,610	20.57	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		4,207.71000	4.20771	3,796,760	18.53	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put		5,827.56000	5.82756	5,325,170	17.94	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		2,219.50000	2.21950	2,496,060	17.94	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		4,494.96000	4.49496	4,928,270	18.90	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		1,301.14000	1.30114	1,128,910	20.60	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		8,976.89000	8.97689	9,584,810	20.62	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		3,435.37000	3.43537	3,803,370	18.53	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		9,137.15000	9.13715	9,721,550	19.70	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,971.80000	1.97180	1,769,030	19.70	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		9,051.42000	9.05142	9,633,600	19.66	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,997.53000	1.99753	1,792,540	19.66	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		9,094.18000	9.09418	9,677,480	19.68	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,984.52000	1.98452	1,780,650	19.68	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,481.99000	2.48199	2,266,590	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		9,930.02000	9.93002	10,511,150	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,464.73000	2.46473	2,250,420	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		9,857.62000	9.85762	10,436,560	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,499.36000	2.49936	2,282,860	18.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		9,893.80000	9.89380	10,473,840	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												51,335.80	40	19,35
Total For R2044												51,335.80	40	71,07
R2048	On	04/02/2021	Bond Future			10.81407	85.92299	10.91341	85.20013		18.67	0.00	0	115,4
R2048	On	06/05/2021	Bond Future			10.99944	82.39302	11.10280	81.66306		19.38	0.00	0	
R2048	On	05/08/2021	Bond Future			11.19150	83.28260	11.29924	82.54490		17.74	0.00	0	
R2048	On	04/11/2021	Bond Future			11.38785	79.75695	11.50012	79.01152		17.87	0.00	0	
Total R2048 Future												0.00	0	115,41
R2048	On	04/02/2021	Bond Future	10.47	Call			995.78000	0.99578	1,182,430	17.61	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			4,311.92000	4.31192	3,775,710	17.61	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			1,019.71000	1.01971	1,209,680	17.64	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			4,365.86000	4.36586	3,826,350	17.59	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put			2,778.50000	2.77850	2,357,640	18.35	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call			1,952.34000	1.95234	2,254,340	18.35	0.00	0	2,1
R2048	On	04/02/2021	Bond Future	9.80	Put			8,928.49000	8.92849	8,240,020	16.54	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call			131.85000	0.13185	166,240	16.54	0.00	0	2,1
R2048	On	04/02/2021	Bond Future	10.48	Put			4,258.46000	4.25846	3,725,570	17.64	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put			928.72000	0.92872	730,770	19.65	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call			4,976.42000	4.97642	5,501,330	19.65	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put			2,982.96000	2.98296	2,544,190	18.27	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call			1,787.85000	1.78785	2,071,940	18.27	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			972.20000	0.97220	1,155,550	17.59	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			9,235.53000	9.23553	9,806,470	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			1,277.34000	1.27734	1,118,320	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			9,279.76000	9.27976	9,851,990	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			1,263.57000	1.26357	1,105,840	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			9,191.34000	9.19134	9,760,980	21.14	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			1,291.24000	1.29124	1,130,920	21.14	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			1,988.99000	1.98899	1,798,790	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			9,488.61000	9.48861	10,037,270	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			1,972.51000	1.97251	1,783,470	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			9,528.68000	9.52868	10,078,510	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			1,955.94000	1.95594	1,768,070	19.26	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			9,448.36000	9.44836	9,995,860	19.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			10,323.87000	10.32387	10,876,610	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			2,324.63000	2.32463	2,131,940	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			10,361.24000	10.36124	10,915,000	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			2,307.97000	2.30797	2,116,300	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			10,286.52000	10.28652	10,838,240	19.23	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			2,341.39000	2.34139	2,147,680	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	4,26	
Total For R2048												0.00	0	119,65	
R209	On	04/02/2021	Bond Future			10.25924	71.76614	10.34288	71.27755		18.74		12,056,711.52	168	25,97
R209	On	06/05/2021	Bond Future			10.44198	69.36190	10.52865	68.86853		18.72		0.00	0	5,21
R209	On	05/08/2021	Bond Future			10.62795	70.11090	10.71781	69.61239		17.24		0.00	0	
R209	On	04/11/2021	Bond Future			10.81837	67.71642	10.91157	67.21263		17.58		0.00	0	
Total R209 Future												12,056,711.52	168	31,16	
R209	On	04/02/2021	Bond Future	10.11	Call			1,350.77000	1.35077	1,518,980	18.28		0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			2,723.55000	2.72355	2,403,170	18.28		0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			1,374.88000	1.37488	1,545,340	18.29		0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			2,687.91000	2.68791	2,369,780	18.29		0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			1,327.01000	1.32701	1,492,990	18.27		0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			2,759.61000	2.75961	2,437,000	18.27		0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			1,189.69000	1.18969	1,065,240	20.00		0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put			4,027.20000	4.02720	3,735,930	18.24		0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			577.41000	0.57741	506,150	20.30		0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.23	Call			9,321.25000	9.32125	9,741,960	20.30		0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			2,057.72000	2.05772	1,869,270	18.98		0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			4,931.76000	4.93176	4,605,130	17.98		0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call			1,841.33000	1.84133	2,008,070	17.98		0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			6,887.81000	6.88781	7,256,730	20.00		0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			9,282.16000	9.28216	9,702,180	20.30		0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			599.13000	0.59913	525,780	20.30		0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,422.63000	2.42263	2,624,730	18.24		0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call			5,548.12000	5.54812	5,882,370	19.35		0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			1,632.94000	1.63294	1,473,820	19.35		0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call			9,399.49000	9.39949	9,821,600	20.30		0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			5,978.04000	5.97804	5,617,680	17.75		0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			1,356.42000	1.35642	1,489,430	17.75		0.00	0	6,21
R209	On	06/05/2021	Bond Future	11.00	Call			4,653.68000	4.65368	4,958,600	18.98		0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			591.82000	0.59182	519,160	20.30		0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			9,360.37000	9.36037	9,781,780	20.30		0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			584.58000	0.58458	512,620	20.30		0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call			3,378.51000	3.37851	3,630,180	18.58		0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			2,976.15000	2.97615	2,734,450	18.58		0.00	0	6,21
R209	On	05/08/2021	Bond Future	11.81	Put			1,769.53000	1.76953	1,629,400	18.70		0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			7,361.61000	7.36161	7,718,260	18.70		0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			1,799.98000	1.79998	1,658,120	18.70		0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			7,395.02000	7.39502	7,752,540	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	Op Intere
R209	On	05/08/2021	Bond Future	11.80	Put		1,784.70000	1.78470	1,643,710	18.70	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,428.48000	7.42848	7,786,860	18.70	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,442.92000	8.44292	8,808,290	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,050.10000	2.05010	1,911,680	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,379.72000	8.37972	8,743,650	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,079.91000	2.07991	1,940,050	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		8,411.30000	8.41130	8,775,950	18.95	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,064.96000	2.06496	1,925,820	18.95	0.00	0	
Total R209 Option											0.00	0	43,37
Total For R209											12,056,711.52	168	74,54
R210	On	04/02/2021	Bond Future			195.10559	195.10559	195.09654	195.09654		0.00	0	1,27
R210	On	06/05/2021	Bond Future			194.43578	194.43578	194.42736	194.42736		0.00	0	
R210	On	05/08/2021	Bond Future			196.58169	196.58169	196.57352	196.57352		0.00	0	
R210	On	04/11/2021	Bond Future			195.97379	195.97379	195.96565	195.96565		0.00	0	
Total R210 Future											0.00	0	1,21
Total For R210											0.00	0	1,21
R212	On	04/02/2021	Bond Future			170.35049	170.35049	170.33652	170.33652		0.00	0	5,73
R212	On	06/05/2021	Bond Future			172.13738	172.13738	172.12381	172.12381		0.00	0	
R212	On	05/08/2021	Bond Future			171.70257	171.70257	171.68919	171.68919		0.00	0	
R212	On	04/11/2021	Bond Future			173.56706	173.56706	173.55365	173.55365		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			9.26509	88.51392	9.33882	88.08625	13.70	0.00	0	8,85
R213	On	06/05/2021	Bond Future			9.45302	85.89246	9.52969	85.46067	13.63	0.00	0	
R213	On	05/08/2021	Bond Future			9.64829	86.81970	9.72815	86.38347	12.56	0.00	0	
R213	On	04/11/2021	Bond Future			9.85196	84.21375	9.93517	83.77291	12.77	0.00	0	
Total R213 Future											0.00	0	8,85
R213	On	04/02/2021	Bond Future	9.40	Call		1,967.76000	1.96776	2,172,490	13.62	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		1,615.01000	1.61501	1,392,070	13.62	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		1,998.91000	1.99891	2,205,870	13.63	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		1,588.69000	1.58869	1,367,980	13.63	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		1,936.87000	1.93687	2,139,370	13.62	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		1,641.65000	1.64165	1,416,480	13.62	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		148.91000	0.14891	126,030	14.77	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		12,142.51000	12.14251	12,550,770	14.77	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		153.92000	0.15392	130,390	14.77	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		12,185.81000	12.18581	12,594,390	14.77	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		151.40000	0.15140	128,190	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		12.229.10000	12.22910	12,638,010	14.77	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		2,507.56000	2.50756	2,330,950	12.88	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Put		4,599.38000	4.59938	4,336,370	12.27	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		2,451.09000	2.45109	2,624,310	12.27	0.00	0	20
R213	On	05/08/2021	Bond Future	10.86	Put		1,417.17000	1.41717	1,302,660	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		7,221.72000	7.22172	7,541,810	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		1,444.77000	1.44477	1,328,630	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		7,008.95000	7.00895	7,324,120	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		1,530.12000	1.53012	1,409,060	13.63	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call		4,710.95000	4.71095	4,970,570	12.88	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		7,257.40000	7.25740	7,578,310	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		1,430.91000	1.43091	1,315,590	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		7,293.16000	7.29316	7,614,880	13.63	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,885.72000	1.88572	1,760,450	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		7,782.11000	7.78211	8,098,390	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,870.87000	1.87087	1,746,310	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		7,715.97000	7.71597	8,030,820	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,900.66000	1.90066	1,774,670	13.77	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		7,749.01000	7.74901	8,064,580	13.77	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,45
R214	On	04/02/2021	Bond Future			10.69650	68.52324	10.79049	67.97213	20.60	0.00	0	15,47
R214	On	06/05/2021	Bond Future			10.87717	65.94910	10.97464	65.39256	20.65	0.00	0	
R214	On	05/08/2021	Bond Future			11.06374	66.66113	11.16497	66.09872	19.00	0.00	0	
R214	On	04/11/2021	Bond Future			11.25435	64.09300	11.35945	63.52470	19.46	0.00	0	
Total R214 Future											0.00	0	15,47
R214	On	04/02/2021	Bond Future	10.32	Call		926.94000	0.92694	1,067,660	19.71	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		3,761.57000	3.76157	3,351,180	19.71	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		945.48000	0.94548	1,088,420	19.72	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		3,717.84000	3.71784	3,309,670	19.72	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		908.55000	0.90855	1,047,060	19.69	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		3,805.53000	3.80553	3,392,930	19.69	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		7,730.25000	7.73025	8,161,830	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,103.50000	1.10350	978,540	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		7,766.25000	7.76625	8,198,800	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,091.99000	1.09199	968,000	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		7,802.27000	7.80227	8,235,790	22.38	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,080.57000	1.08057	957,550	22.38	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,236.36000	2.23636	2,055,830	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 Interr
R214	On	05/08/2021	Bond Future	12.01	Call		6,664.67000	6.66467	7,044,720	20.13	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,264.52000	2.26452	2,082,160	20.13	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,699.62000	6.69962	7,080,590	20.15	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,250.39000	2.25039	2,068,950	20.15	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,734.61000	6.73461	7,116,490	20.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,069.51000	8.06951	8,466,560	20.94	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,490.05000	2.49005	2,318,800	20.94	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,002.45000	8.00245	8,398,050	20.90	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,515.38000	2.51538	2,342,680	20.90	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,035.98000	8.03598	8,432,310	20.92	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,502.68000	2.50268	2,330,710	20.92	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	15,47
Total for Bond											302,483,192.20	2,979	1,068,55
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			754.35200	754.35200	750.22300	750.22300			0.00	0	96
GOVI On 06/05/2021 GOVI			762.07700	762.07700	757.91000	757.91000			0.00	0	
GOVI On 05/08/2021 GOVI			770.21400	770.21400	766.00600	766.00600			0.00	0	
GOVI On 04/11/2021 GOVI			778.48200	778.48200	774.23000	774.23000			0.00	0	
Total GOVI Future									0.00	0	96
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	34,020,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			7,270.00000	0.72700	0,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Call			0.00000	0.00000	33,920,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Put			7,370.00000	0.73700	0,000		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	34,120,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Put			7,170.00000	0.71700	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			792,400.00000	79.24000	834,070,000		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			792,300.00000	79.23000	833,970,000		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			792,200.00000	79.22000	833,870,000		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			468,760.00000	46.87600	510,840,000		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			468,660.00000	46.86600	510,740,000		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			468,560.00000	46.85600	510,640,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			458,200.00000	45.82000	500,720,000		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			458,100.00000	45.81000	500,620,000		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			458,300.00000	45.83000	500,820,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	96
Total for GOVI												0.00	0	96
AL37	On	04/02/2021	Index Future			786.44700	786.44700	784.00500	784.00500			0.00	0	
AL37	On	06/05/2021	Index Future			794.50200	794.50200	792.03900	792.03900			0.00	0	
AL37	On	05/08/2021	Index Future			802.98500	802.98500	800.49900	800.49900			0.00	0	
AL37	On	04/11/2021	Index Future			811.60500	811.60500	809.09400	809.09400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			870.71100	870.71100	866.88100	866.88100			0.00	0	
AL7T	On	06/05/2021	Index Future			879.62800	879.62800	875.76400	875.76400			0.00	0	
AL7T	On	05/08/2021	Index Future			889.02000	889.02000	885.11800	885.11800			0.00	0	
AL7T	On	04/11/2021	Index Future			898.56400	898.56400	894.62200	894.62200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			763.52700	763.52700	759.34200	759.34200			7,635,270.00	1	26
ALBI	On	06/05/2021	Index Future			771.34700	771.34700	767.12300	767.12300			0.00	0	
ALBI	On	05/08/2021	Index Future			779.58300	779.58300	775.31700	775.31700			0.00	0	
ALBI	On	04/11/2021	Index Future			787.95200	787.95200	783.64100	783.64100			0.00	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									7,635,270.00	1	23
Total For ALBI									7,635,270.00	1	23
IGOV On 04/02/2021 Index Future			273.14500	273.14500	273.51100	273.51100			0.00	0	1,09
IGOV On 06/05/2021 Index Future			276.00900	276.00900	276.38100	276.38100			0.00	0	2
IGOV On 05/08/2021 Index Future			279.02300	279.02300	279.40000	279.40000			0.00	0	
IGOV On 04/11/2021 Index Future			282.08400	282.08400	282.46600	282.46600			0.00	0	
Total IGOV Future									0.00	0	1,11
Total For IGOV									0.00	0	1,11
Total for Index									7,635,270.00	1	1,34
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			3.53000	96.47000	3.56000	96.44000			0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.52500	96.47500	3.55500	96.44500			0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.49000	96.51000	3.55000	96.45000			0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.48000	96.52000	3.54000	96.46000			0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.47500	96.52500	3.55000	96.45000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.57000	96.43000	3.64500	96.35500			0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.76500	96.23500	3.83000	96.17000			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			3.92000	96.08000	3.98000	96.02000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.12000	95.88000	4.25500	95.74500			0.00	0	
JIBAR f On 21/09/2022 Jibar Future			4.36500	95.63500	4.39500	95.60500			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.53500	95.46500	4.60000	95.40000			0.00	0	
Total Jibar Future									0.00	0	30,00
Total For JIBAR FUTURE									0.00	0	30,00
Total for Jibar									0.00	0	30,00
5Y STN On 21/12/2021 Interest Rate Swap			90.54000	90.54000	90.58000	90.58000			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 :									310,118,462.20	2,980	1,100,94
AA06 On 15/04/2021 Spot Bond					0.00000	100.75205			0.00	0	
Total AA06 SPOT									0.00	0	
Total For AA06									0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT									0.00	0	
Total For AA06/JIBAR									0.00	0	
AA07 On 15/04/2021 Spot Bond			5.43000	102.99821	5.43000	102.98314			0.00	0	

Contract 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			3.37500	300.99651	3.37500	300.95217				0.00	0	152,700,00
Total ABCPI3 SPOT										0.00	0	152,700,00
Total For ABCPI3										0.00	0	152,700,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.09326				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.85799				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	99.73299	9.65000	99.76852				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.29636				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.05744				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.01055				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.68399				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.64695				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.17607				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.70914				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	103.88716				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	103.09708				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.87206				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.40300				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.18973				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	101.09128				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.09100				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.39007				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.95100				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.00545				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.78566				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.05708				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	100.35695				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.92448				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.70656				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.49712				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.76115				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.85754				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	98.96115				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.82521				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.85118				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.86978				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	99.96090				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.26443				0.00	0	

Contract 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	100.28090				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.31023				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.64949				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.12068				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	145.89724				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	67.27755	100.00000	67.12413				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.16000	7.16000	7.16000	138.23413				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	17.55329	100.00000	17.51305				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	100.63992				0.00	0	86,580,90
Total ABKS1 SPOT										0.00	0	86,580,90
Total For ABKS1										0.00	0	86,580,90
ABN05 On 18/04/2021 Spot Bond			2.66500	215.67642	2.66500	215.64891				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.73000	2.73000	2.73000	147.29475				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			4.65000	4.65000	4.65000	181.89789			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.82500	4.82500	4.82500	208.84660			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.27000	6.27000	6.27000	105.36952			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.78500	6.78500	6.78500	118.06374			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.93000	4.93000	4.93000	101.99734			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.46000	103.35111	4.46000	103.33864			0.00	0	620,000,0€
Total ABS11 SPOT									0.00	0	620,000,0€
Total For ABS11									0.00	0	620,000,0€
ABS13 On 14/05/2022 Spot Bond			4.77000	107.55091	4.77000	107.53690			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.09000	109.40514	5.09000	109.38995			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.35000	117.93130	6.35000	117.91094			0.00	0	250,000,0€
Total ABS16 SPOT									0.00	0	250,000,0€
Total For ABS16									0.00	0	250,000,0€
ABS17 On 11/11/2027 Spot Bond			7.56000	117.46233	7.56000	117.43826			0.00	0	1,500,000,0€
Total ABS17 SPOT									0.00	0	1,500,000,0€
Total For ABS17									0.00	0	1,500,000,0€
ABS18 On 26/09/2023 Spot Bond			5.24000	114.02671	5.24000	114.01043			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.67000	112.45195	6.67000	112.43157			0.00	0	280,000,0€
Total ABS7 SPOT									0.00	0	280,000,0€

Contract Details	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										0.00	0	280,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.94237	100.00000	11.91564				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.72500	1.72500	1.72500	314.88068				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.21000	171.24878	1.21000	171.23372				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			9.66000	9.66000	9.66000	108.60383				0.00	0	210,000,00
Total ABX01 SPOT										0.00	0	210,000,00
Total For ABX01										0.00	0	210,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.99981				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.00005				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.00007				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.47341				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.00008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	166.49022				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	168.53299				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.81412				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.30840				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.52794				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.33380				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.33761				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL01 On 29/11/2023 Spot Bond					0.00000	100.32440				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.21218				0.00	0	470,000,00
Total AGL02 SPOT										0.00	0	470,000,00
Total For AGL02										0.00	0	470,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	97.94558				0.00	0	700,000,00
Total AGL03 SPOT										0.00	0	700,000,00
Total For AGL03										0.00	0	700,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	105.20086				0.00	203,080,000	80,770,00
Total AGT01 SPOT										0.00	203,080,000	80,770,00
Total For AGT01										0.00	203,080,000	80,770,00
AGT02 On 28/11/2024 Spot Bond					0.00000	101.30719				0.00	90,000,000	9,834,000,00
Total AGT02 SPOT										0.00	90,000,000	9,834,000,00
Total For AGT02										0.00	90,000,000	9,834,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	98.28390				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.57887				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.84871				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.84871				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	101.00344				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.82295				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.81435				0.00	0	
Total AHF3A6 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 AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.90894				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.00350				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.31270				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.40710				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.59871				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.34832				0.00	64,000,000	16,000,000
Total AHF5A2 SPOT										0.00	64,000,000	16,000,000
Total For AHF5A2										0.00	64,000,000	16,000,000
AHF5A On 21/08/2023 Spot Bond			5.96000	112.76796	5.96000	112.74996				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.37117				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.40163				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.61432				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.64783				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.84302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.37111				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.40155				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.61412				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.34066				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.38635				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.41678				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.67471				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.84000	112.04309	6.84000	112.02239				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.96000	110.66873	5.96000	110.65077				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.24000	93.51921	11.24000	93.49096				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.08000	179.43115	5.08000	179.39650				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF04 On 21/10/2021 Spot Bond					0.00000	101.02272				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.87425				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.12588				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.64689				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.06592				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.30744				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.42758				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	99.83711				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.98137				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.17500	223.32650	5.17500	223.28283				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.19000	201.36419	5.19000	201.32474				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN09 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN099 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 ASN099										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.19899				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN12 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13 On 20/12/2020 Spot Bond					0.00000	0.00000				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	169.44678	2.19000	169.42740				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	97.38378				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.67275				0.00	164,000,000	41,000,000
Total ASN146 SPOT										0.00	164,000,000	41,000,000
Total For ASN146										0.00	164,000,000	41,000,000
ASN14 On 04/05/2021 Spot Bond					0.00000	100.68622				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.23500	169.36471	2.23500	169.34512				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/05/2021 Spot Bond					0.00000	53.82549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.28757				0.00	140,000,000	35,000,00
Total ASN152 SPOT										0.00	140,000,000	35,000,00
Total For ASN152										0.00	140,000,000	35,000,00
ASN15: On 31/03/2028 Spot Bond			5.29000	174.62012	5.29000	174.58543				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.60818				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.43039				0.00	40,000,000	10,000,00
Total ASN161 SPOT										0.00	40,000,000	10,000,00
Total For ASN161										0.00	40,000,000	10,000,00
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.21479				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN17(On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17(On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18(On 20/06/2022 Spot Bond					0.00000	100.00015				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19(On 30/06/2022 Spot Bond					0.00000	99.86197				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19(On 31/01/2038 Spot Bond			5.13500	102.69789	5.13500	102.67808				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19(On 20/06/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20(On 20/06/2022 Spot Bond					0.00000	99.99086				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20(On 24/08/2021 Spot Bond					0.00000	100.46068				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20(On 24/08/2025 Spot Bond					0.00000	100.52980				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21(On 29/08/2022 Spot Bond					0.00000	100.29671				0.00	0	1,400,000,00
Total ASN214 SPOT										0.00	0	1,400,000,00
Total For ASN214										0.00	0	1,400,000,00
ASN25(On 29/05/2021 Spot Bond					0.00000	100.26813				0.00	0	
Total ASN255 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.00015				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.99335				0.00	400,000,000	200,000,00
Total ASN274 SPOT										0.00	400,000,000	200,000,00
Total For ASN274										0.00	400,000,000	200,000,00
ASN27 On 15/08/2023 Spot Bond					0.00000	100.47109				0.00	160,000,000	40,000,00
Total ASN278 SPOT										0.00	160,000,000	40,000,00
Total For ASN278										0.00	160,000,000	40,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	100.42482				0.00	84,000,000	21,000,00
Total ASN279 SPOT										0.00	84,000,000	21,000,00
Total For ASN279										0.00	84,000,000	21,000,00
ASN28 On 21/08/2023 Spot Bond					0.00000	100.36965				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.10711				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.89724				0.00	32,000,000	8,000,00
Total ASN291 SPOT										0.00	32,000,000	8,000,00
Total For ASN291										0.00	32,000,000	8,000,00
ASN30 On 20/12/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.00013				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/01/2021 Spot Bond					0.00000	100.14509				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.72500	4.72500	4.72500	97.51456				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.33000	5.33000	5.33000	89.59500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.59476				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.24500	101.24080	5.24500	101.22095				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.50197				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.50197				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.00002				0.00	0	6,000,00
Total ASN346 SPOT										0.00	0	6,000,00
Total For ASN346										0.00	0	6,000,00
ASN35: On 20/06/2024 Spot Bond					0.00000	99.98436				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.00002				0.00	666,666,666	333,333,33
Total ASN354 SPOT										0.00	666,666,666	333,333,33
Total For ASN354										0.00	666,666,666	333,333,33

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	100.00002				0.00	600,000,000	300,000,000
Total ASN358 SPOT										0.00	600,000,000	300,000,000
Total For ASN358										0.00	600,000,000	300,000,000
ASN36 On 30/08/2024 Spot Bond					0.00000	100.29659				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.74565				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.03123				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.03123				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.00009				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.37251				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.05582				0.00	156,000,000	39,000,000
Total ASN399 SPOT										0.00	156,000,000	39,000,000

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 ASN399										0.00	156,000,000	39,000,000
ASN40: On 20/12/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.19150				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	104.33843				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.09615				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.09615				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.98696				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.98640				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.00023				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	102.90014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.84668				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.85569				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 28/02/2023 Spot Bond					0.00000	104.16663				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46(On 31/03/2024 Spot Bond					0.00000	104.35107				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46(On 31/01/2022 Spot Bond					0.00000	103.73226				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond					0.00000	104.33212				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.64085				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.76722				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 31/03/2024 Spot Bond					0.00000	103.95870				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47(On 28/02/2023 Spot Bond					0.00000	103.77596				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	100.47630				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 17/08/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.00007				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.31329				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	94.04200				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	103.43655				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.22102				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.20288				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	99.87890				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.14158				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.12112				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.08754				0.00	0	
Total ASN497 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.08754				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 16/03/2021 Spot Bond					0.00000	100.04758				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN500 On 18/03/2021 Spot Bond					0.00000	100.03592				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN501 On 31/03/2021 Spot Bond					0.00000	99.87641				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN505 On 28/09/2025 Spot Bond					0.00000	99.99987				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	100.02419	9.00000	102.07123				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	100.02203	8.18000	101.86011				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	100.02250	8.36000	101.90104				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.02250	8.36000	101.90104				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	99.88752				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.86889				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.75552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.97716	9.10000	101.54575				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.87724	11.05000	101.66507				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.42072	11.00000	101.38630				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 13/05/2021 Spot Bond					0.00000	100.37910				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.76971	10.50000	100.97808				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.41408				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN53: On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.35671				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.01168	10.50000	100.71918				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.43588				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.35575				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.41594				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.22732				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	107.79781	10.60000	104.09521				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	100.14367				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.36000	106.98194	5.36000	106.96631				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.25305	9.30000	102.22738				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	100.55007				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.68878				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.35580				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.34557				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.88508				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.81000	106.36664	5.81000	102.02548				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.06419				0.00	0	
Total BAW34 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 BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.17440				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.78608				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	99.78884				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.16000	8.16000	8.16000	105.89766				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	99.80628				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	99.80628				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.27000	10.27000	10.27000	110.33818				0.00	0	230,000,00
Total BAYA72 SPOT										0.00	0	230,000,00
Total For BAYA72										0.00	0	230,000,00
BAYA73 On 31/03/2022 Spot Bond					0.00000	99.74279				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.31966				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.57516				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.57526				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.54084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	99.77943				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.77943				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.42445				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.77280				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	99.77896				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.77225				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	99.78542				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.77210				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	99.74620				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	99.73875				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.73875				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	99.73875				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.73235				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	99.73935				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	99.73935				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	99.72617				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.53850				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.21500	7.21500	7.21500	106.49089				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.65760				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.61208				0.00	336,000,000	168,000,000
Total BDX31 SPOT										0.00	336,000,000	168,000,000
Total For BDX31										0.00	336,000,000	168,000,000
BDX32 On 01/04/2022 Spot Bond					0.00000	101.07479				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.19104				0.00	0	
Total BDX33 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 BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.96000	111.19936	6.96000	111.17835				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.33405				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.77022				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.86000	103.60573	6.86000	103.58673				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.43369				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.96000	107.64071	5.96000	107.62354				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.09211				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.03338				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.47138				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.74625				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.76936				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	99.85122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.66120				0.00	0	100,966,70
Total BGT01 SPOT										0.00	0	100,966,70
Total For BGT01										0.00	0	100,966,70
BID08 On 30/06/2022 Spot Bond					0.00000	100.23679				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.51658				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.71344				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.70000	111.25350	5.70000	111.23623				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.08766				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.23575				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.97919				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.66808				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.84428				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.15319				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	

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 21/02/2023 Spot Bond					0.00000	100.41672				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.44163				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	99.98735				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.77651				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.05354				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.37971				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.37807				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond										0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.93678				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.59752				0.00	0	
Total BPPF24 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 BPPF24										0.00	0	
BPPF21 On 03/08/2022 Spot Bond					0.00000	100.64983				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF21 On 12/10/2021 Spot Bond					0.00000	100.86071				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF21 On 12/10/2023 Spot Bond					0.00000	100.93339				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF21 On 03/11/2021 Spot Bond					0.00000	100.56740				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF21 On 03/11/2022 Spot Bond					0.00000	100.59748				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF31 On 03/11/2023 Spot Bond					0.00000	100.62364				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.97601				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.60128				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			4.56000	103.80426	4.56000	103.79152			436,665,600,000.00	95,760,000	23,940,000	
Total CBL26 SPOT									436,665,600,000.00	95,760,000	23,940,000	
Total For CBL26									436,665,600,000.00	95,760,000	23,940,000	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.57187				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.45169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.71000	113.26318	6.71000	113.24275				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.06000	114.12763	7.06000	114.10588				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.59000	115.70704	7.59000	115.68323				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.01000	110.01221	9.01000	107.43137				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.93214				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.72540				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.00236				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.80680				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.94800				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.40765				0.00	0	1,820,000,00
Total CGR46 SPOT										0.00	0	1,820,000,00
Total For CGR46										0.00	0	1,820,000,00
CGR47 On 28/02/2025 Spot Bond					0.00000	100.43871				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	101.20509				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.28519				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	104.74574				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	159.89383	3.14000	159.79172				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	160.29852				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	113.70944	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	99.47599				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.73000	113.65422	6.73000	113.63344				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	115.15143	8.70700	123.89600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.87250				0.00	0	
Total CLN366 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 CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.86765				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.20323				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			5.55500	103.55313	5.55500	103.53758				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	101.52786	10.98000	101.49789				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	119.19800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	99.70997				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	121.19916	6.50000	121.46400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	108.06000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN38 On 26/01/2021 Spot Bond					0.00000	100.95142				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.49491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.49015				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN43 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN43 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN43 On 03/02/2021 Spot Bond					0.00000	100.80109				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN44 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	
CLN44 On 24/05/2021 Spot Bond			5.45500	103.31019	5.45500	103.29510				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.16000	169.50152	2.16000	169.48227				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.63000	131.77438	5.63000	131.74722				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.87000	130.57587	5.87000	130.54813				0.00	0	
Total CLN454 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 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	100.48232				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.63497				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.81206				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.16000	107.27040	6.16000	107.25242				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.60622				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.03142				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.43982				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.52395				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	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	52.28103	100.00000	52.16404				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.69368				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.86140				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	100.92641				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.65500	104.15999	5.65500	104.14403				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	101.58481	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			5.96000	108.44612	5.96000	108.42881				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.44097				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.00015				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.32237				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.36000	115.07225	6.36000	115.05235				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.14555				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN499 On 20/05/2021 Spot Bond					0.00000	100.42326				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.08708				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.15390				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.45638				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.70147				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.27837				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.76825				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.14407				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.66629	9.96000	102.63872				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.43236	10.01000	101.40514				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.37956				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	99.79526	9.60000	101.41818				0.00	0	
Total CLN519 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 CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.10470				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52 On 27/02/2023 Spot Bond					0.00000	100.32426				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52 On 13/05/2021 Spot Bond					0.00000	100.51948				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52 On 09/09/2022 Spot Bond			9.20000	102.61778	9.20000	102.59228				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52 On 24/04/2021 Spot Bond					0.00000	100.75129				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52 On 26/04/2023 Spot Bond					0.00000	101.36019				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52 On 21/02/2024 Spot Bond					0.00000	101.98757				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52 On 25/11/2022 Spot Bond					0.00000	101.43643				0.00	0	170,000,00
Total CLN528 SPOT										0.00	0	170,000,00
Total For CLN528										0.00	0	170,000,00
CLN52 On 29/11/2021 Spot Bond					0.00000	100.90888				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53 On 12/03/2021 Spot Bond					0.00000	100.09771				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.10470				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.00012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.96048				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.44000	8.44000	8.44000	111.50154				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.47389				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.79201				0.00	0	1,640,000,00
Total CLN537 SPOT										0.00	0	1,640,000,00
Total For CLN537										0.00	0	1,640,000,00
CLN537 On 17/01/2024 Spot Bond					0.00000	101.10659				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	132.16900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.30240				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN542 On 17/01/2024 Spot Bond					0.00000	101.08081				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			7.91000	112.81472	7.91000	112.79094				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			7.96000	109.82270	7.96000	109.79902				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.05000	109.49709	8.05000	109.47322				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55 On 18/04/2028 Spot Bond					0.00000	308.72073				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.51006				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.53145				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.36519				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.23541				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	123.15300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.57397				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	100.62432	10.19000	100.95999				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			7.91000	111.26159	7.91000	110.06125				0.00	0	
Total CLN563 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 CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.59563				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.33681				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.05177				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.25320				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.53588				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.59389				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.84291				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.14000	109.57078	8.14000	108.36358				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.56327				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.11352				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.53915				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.03363				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	103.43400				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.91733				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.24742				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.56784				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.28244				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.07010				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.82295				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.27383				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.67186				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.16207				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN588 On 14/06/2022 Spot Bond					0.00000	100.09335				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.04345				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.06870				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.92204				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.85000	137.63829	3.85000	111.11543				0.00	0	441,800,00
Total CLN592 SPOT										0.00	0	441,800,00
Total For CLN592										0.00	0	441,800,00
CLN593 On 24/11/2024 Spot Bond					0.00000	100.35786				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.17920				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.35786				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	100.67026				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.17088				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.14652				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.04345				0.00	0	
Total CLN600 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 CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.04345				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 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	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.26177				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.58244				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.49973				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	101.24846				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.95191				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.36724				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	101.33520	9.32000	101.30984				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.79347				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.23918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.19900				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.35207				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.28236				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.14444				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	99.34700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.76359				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.00009				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.27381				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.71224				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.70935				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.65046				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	100.80728			0.00	0	
Total CLN624 SPOT									0.00	0	
Total For CLN624									0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.05000	109.37547	6.05000	109.35776			0.00	0	
Total CLN625 SPOT									0.00	0	
Total For CLN625									0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.50505			0.00	0	
Total CLN626 SPOT									0.00	0	
Total For CLN626									0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.61813			0.00	0	
Total CLN627 SPOT									0.00	0	
Total For CLN627									0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.88000	64.03310	11.88000	86.03504		2,376,000,000,000.00	200,000,000	200,000,000	
Total CLN628 SPOT								2,376,000,000,000.00	200,000,000	200,000,000	
Total For CLN628								2,376,000,000,000.00	200,000,000	200,000,000	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.37419			0.00	0	
Total CLN629 SPOT									0.00	0	
Total For CLN629									0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.61000	106.56321	8.61000	106.53881			0.00	0	
Total CLN630 SPOT									0.00	0	
Total For CLN630									0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.50245			0.00	0	
Total CLN631 SPOT									0.00	0	
Total For CLN631									0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	100.34111			0.00	0	
Total CLN632 SPOT									0.00	0	
Total For CLN632									0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.39211			0.00	0	
Total CLN633 SPOT									0.00	0	
Total For CLN633									0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.57195			0.00	0	
Total CLN634 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 CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.12336				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.34822				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.49984				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.46941				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.48380				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.55192				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.82813				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.35050				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.04253				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.75270				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.04261				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.49984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.29082				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.49984				0.00	0	1,850,000,00
Total CLN650 SPOT										0.00	0	1,850,000,00
Total For CLN650										0.00	0	1,850,000,00
CLN650 On 19/11/2022 Spot Bond					0.00000	100.38673				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.49984				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.35611				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	103.01000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.00007				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.41826				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.00010				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66(On 20/12/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66(On 20/06/2023 Spot Bond					0.00000	98.82400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66(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	
CLN66(On 20/12/2024 Spot Bond					0.00000	103.56400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	128.46200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66(On 27/02/2023 Spot Bond					0.00000	100.69431				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66(On 02/04/2026 Spot Bond					0.00000	101.42246				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66(On 19/08/2025 Spot Bond					0.00000	100.61435				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66(On 02/05/2023 Spot Bond					0.00000	105.90708				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66(On 18/09/2024 Spot Bond					0.00000	100.05213				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67(On 27/02/2023 Spot Bond					0.00000	100.35094				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	100.56060				0.00	0	
Total CLN671 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 CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.16628				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.96735	135.15040	4.96735	108.53653				0.00	0	544,700,00
Total CLN673 SPOT										0.00	0	544,700,00
Total For CLN673										0.00	0	544,700,00
CLN673 On 31/01/2025 Spot Bond			4.96735	135.15040	4.96735	108.53723				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.53211				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.57361				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.60829				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.47749				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.28072				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.58488				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.18189				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.00003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.54624				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	99.99973				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	99.99998				0.00	1,520,000,000	1,520,000,000
Total CLN690 SPOT										0.00	1,520,000,000	1,520,000,000
Total For CLN690										0.00	1,520,000,000	1,520,000,000
CLN690 On 01/07/2021 Spot Bond					0.00000	99.90550				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.64354				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.75147				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	101.30094				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.41036				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	85.01818				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	83.43180				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	102.97664				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.26075				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.47612				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	83.76806				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	79.92293				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.55260				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	85.60919				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.00181				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.62561				0.00	0	
Total CLN707 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 CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.13726				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.05000				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.30105				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	101.09969				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	100.45190				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.99982				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	81.05772				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.00067				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.12237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.02398				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.35614				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.24377				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.33859				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	99.99987				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	99.99987				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	99.99986				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	84.91557				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.98885				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.21500	106.51163	7.21500	106.49089				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.47544				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.41000	111.13930	7.41000	111.11709				0.00	0	13,500,000.00
Total COJ05 SPOT										0.00	0	13,500,000.00
Total For COJ05										0.00	0	13,500,000.00
COJ07 On 23/03/2021 Spot Bond			5.87000	103.86988	5.87000	103.85343				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.06000	110.19709	9.06000	110.17042				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.14000	112.79540	6.14000	112.77665				0.00	0	69,100,000.00
Total COJG01 SPOT										0.00	0	69,100,000.00
Total For COJG01										0.00	0	69,100,000.00
COT01 On 03/04/2023 Spot Bond			6.79500	106.79835	6.79500	106.77875				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.47000	105.99097	9.47000	105.96403				0.00	0	450,000.00
Total COT02 SPOT										0.00	0	450,000.00
Total For COT02										0.00	0	450,000.00
COT03 On 05/06/2028 Spot Bond			9.56000	99.90800	9.56000	99.88237				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			9.16000	9.16000	9.16000	112.08875				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.29143				0.00	0	
Total CS003 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 CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.99998				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.04340				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.76594				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.13496				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.70287				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.87968				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.14934				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	99.96950				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	99.89280				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.14419				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.00050				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.34142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.44737				0.00	268,000,000	134,000,00
Total DSY02 SPOT										0.00	268,000,000	134,000,00
Total For DSY02										0.00	268,000,000	134,000,00
DSY03 On 21/11/2024 Spot Bond			8.31000	8.31000	8.31000	107.91733				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.87846				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.37498				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.91000	101.58712	5.91000	101.57114			3,073,200,000,000.00		520,000,000	130,000,00
Total DV2021 SPOT									3,073,200,000,000.00		520,000,000	130,000,00
Total For DV2021									3,073,200,000,000.00		520,000,000	130,000,00
DV23 On 27/02/2023 Spot Bond			6.28500	110.62759	6.28500	110.60899				0.00	0	199,083,50
Total DV23 SPOT										0.00	0	199,083,50
Total For DV23										0.00	0	199,083,50
DV23/R On 27/02/2023 Spot Bond			100.00000	28.27869	100.00000	28.21644				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	28.27869	100.00000	28.21644				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.83000	114.28985	5.83000	114.27200				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	103.29296	9.69000	103.26640				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.29296	9.69000	103.26640				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.98000	98.76543	10.98000	98.73673				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	103.43122	10.10000	103.40353				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.43122	10.10000	103.40353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total DVC031 SPOT										0.00	0	
Total For DVC031										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.28355				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.56505				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.07840				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.96664				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.88226				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.41248				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.66889				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.46450				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.23960				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.12115				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.73796				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.59207				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	95.28890				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.63070				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.40544				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.42819				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.68000	110.48823	4.68000	110.47434				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.36500	107.78921	5.36500	107.77345				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.27000	113.30256	6.27000	113.28324				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.43500	101.75908	5.43500	101.73838				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.13500	91.17156	5.13500	91.15397				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	132.29660	2.25000	132.28125				0.00	0	
Total EL037/I2038 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 EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.55000	134.48788	4.55000	134.46374				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.57200	120.09984	4.57200	120.07822				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.62000	117.57420	4.62000	117.55311				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.09500	103.17860	5.09500	103.15865				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.10500	93.19657	5.10500	93.17866				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	132.29660	2.25000	132.28125				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	137.84196				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	135.64306				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	104.29927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	103.39448				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	103.87764				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	102.30128				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	95.00301				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	96.43929				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.34000	104.15619	5.34000	104.14112				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			8.63000	105.38635	8.63000	105.36176				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			10.83000	10.83000	10.83000	95.89596				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.18000	11.18000	11.18000	100.21629				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			8.71000	8.71000	8.71000	103.25909				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.71000	8.71000	8.71000	109.54176				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM07 On 17/07/2032 Spot Bond			11.46500	11.46500	11.46500	84.28424				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.25000	10.25000	10.25000	101.63239				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.46500	11.46500	11.46500	95.32667				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.46151				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
ENX01S On 23/04/2021 Spot Bond					0.00000	100.44388				0.00	0	10,200,000,00
Total ENX01S SPOT										0.00	0	10,200,000,00
Total For ENX01S										0.00	0	10,200,000,00
ENX02 On 10/09/2022 Spot Bond					0.00000	100.17615				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	101.28231				0.00	0	22,500,000,00
Total ENX04 SPOT										0.00	0	22,500,000,00
Total For ENX04										0.00	0	22,500,000,00
ENX07 On 01/06/2021 Spot Bond					0.00000	100.71118				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	100.50122				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	100.42866				0.00	0	10,000,000,00
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	100.41309				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.24675				0.00	0	
Total EPF015 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 EPF015										0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.17809				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.18378				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.09888				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.09801				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.53856				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.27706				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 12/03/2021 Spot Bond					0.00000	100.08760				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC46 On 10/11/2021 Spot Bond					0.00000	100.53435				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.34760				0.00	0	7,000,000.00
Total EQS10 SPOT										0.00	0	7,000,000.00
Total For EQS10										0.00	0	7,000,000.00
EQT002 On 03/06/2022 Spot Bond					0.00000	100.23444				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.24172				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.89174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.15989				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.71466				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.43618				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.41301				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.47318				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.41764				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.44076				0.00	100,000,000	25,000,000
Total ERSA25 SPOT										0.00	100,000,000	25,000,000
Total For ERSA25										0.00	100,000,000	25,000,000
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.40564				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.39450				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.46388				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.70000	112.43516	5.70000	112.41798				0.00	0	91,316,000
Total ES23 SPOT										0.00	0	91,316,000
Total For ES23										0.00	0	91,316,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23/R On 25/01/2023 Spot Bond			10.00000	104.05762	10.00000	104.03003				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			7.83000	101.81336	7.83000	101.79188			31,320,000,000.00		4,000,000	2,812,331,30
Total ES26 SPOT									31,320,000,000.00		4,000,000	2,812,331,30
Total For ES26									31,320,000,000.00		4,000,000	2,812,331,30
ES26/R On 02/04/2026 Spot Bond			7.85000	101.72819	7.85000	101.70668				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.16000	77.44057	11.24000	76.97871			14,329,440,000,000.00		1,284,000,000	3,261,564,20
Total ES33 SPOT									14,329,440,000,000.00		1,284,000,000	3,261,564,20
Total For ES33									14,329,440,000,000.00		1,284,000,000	3,261,564,20
ES33/R On 15/09/2033 Spot Bond			7.50000	102.01324	7.50000	101.99249				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.81500	75.69228	11.81500	75.66843				0.00	0	1,699,758,10
Total ES42 SPOT										0.00	0	1,699,758,10
Total For ES42										0.00	0	1,699,758,10
ES42/R On 25/04/2042 Spot Bond			8.50000	101.33524	8.50000	101.31207				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.82560				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.23755				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.07472				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.69032				0.00	0	
Total FIFB14 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 FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.38939				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.44252				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.46627				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.73114				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.04174				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.47065				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.62132				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.69000	5.69000	5.69000	102.39805				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.60918				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	102.16022				0.00	144,000,000	36,000,00
Total FRB18 SPOT										0.00	144,000,000	36,000,00
Total For FRB18										0.00	144,000,000	36,000,00
FRB19 On 14/04/2021 Spot Bond			6.63000	104.03706	6.63000	104.01855		2,254,200,000,000.00		0.00	340,000,000	170,000,00

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 FRB19 SPOT										2,254,200,000,000.00	340,000,000	170,000,000
Total For FRB19										2,254,200,000,000.00	340,000,000	170,000,000
FRB20 On 15/04/2021 Spot Bond					0.00000	102.02252				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.62163				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.94787				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.60093				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.84506				0.00	85,080,000	21,270,000
Total FRB24 SPOT										0.00	85,080,000	21,270,000
Total For FRB24										0.00	85,080,000	21,270,000
FRB25 On 19/09/2024 Spot Bond					0.00000	101.90056				0.00	102,520,000	5,425,630,000
Total FRB25 SPOT										0.00	102,520,000	5,425,630,000
Total For FRB25										0.00	102,520,000	5,425,630,000
FRB26 On 03/06/2024 Spot Bond					0.00000	99.16389				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.41000	108.17549	8.41000	108.15101				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 31/12/2099 Spot Bond					0.00000	100.13185				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.21000	171.24878	1.21000	171.23372				0.00	0	4,934,700,000
Total FRBI22 SPOT										0.00	0	4,934,700,000
Total For FRBI22										0.00	0	4,934,700,000
FRBI23 On 07/12/2023 Spot Bond			1.97500	1.97500	1.97500	312.72051				0.00	0	2,220,000,000
Total FRBI23 SPOT										0.00	0	2,220,000,000
Total For FRBI23										0.00	0	2,220,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRBI25 On 31/01/2025 Spot Bond			2.67500	2.67500	2.67500	147.60954			2,077,583,155,000.00	776,666,600	988,333,30
Total FRBI25 SPOT									2,077,583,155,000.00	776,666,600	988,333,30
Total For FRBI25									2,077,583,155,000.00	776,666,600	988,333,30
FRBI28 On 31/03/2028 Spot Bond			4.43000	184.52451	4.43000	184.49211			0.00	0	457,700,00
Total FRBI28 SPOT									0.00	0	457,700,00
Total For FRBI28									0.00	0	457,700,00
FRBI29 On 31/03/2029 Spot Bond			4.67000	4.67000	4.67000	97.91269			0.00	0	150,000,00
Total FRBI29 SPOT									0.00	0	150,000,00
Total For FRBI29									0.00	0	150,000,00
FRBI33 On 07/12/2033 Spot Bond			4.80500	4.80500	4.80500	209.26844			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.89500	79.70969	5.89500	79.69256			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.36000	86.36231	5.36000	86.34511			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.64247	5.64247	5.64247	80.68653			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.71931	5.71931	5.71931	79.93204			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC107 SPOT									0.00	0	
Total For FRC107									0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.03000	4.03000	4.03000	140.07595			0.00	0	
Total FRC169 SPOT									0.00	0	
Total For FRC169									0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC178 SPOT									0.00	0	
Total For FRC178									0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	92.07482			0.00	0	
Total FRC181 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 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	169.30090	2.27000	169.28118				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.13000	167.74444	3.13000	167.72103				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.66372				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.10288				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.79969				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.73124				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.85121				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.75238				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	103.73109				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 02/05/2028 Spot Bond			9.80000	101.33025	9.80000	101.30347				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27 On 04/03/2021 Spot Bond					0.00000	100.22380				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.35208				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.00008				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	109.88170				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 26/01/2021 Spot Bond					0.00000	101.22132				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.75322				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.05638				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	107.95068				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(On 20/12/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	100.78096				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 26/01/2021 Spot Bond					0.00000	100.95142				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.79281				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.77560				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.47590				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.48543				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.00006				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.78484				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.47264				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.36691				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 28/12/2020 Spot Bond					0.00000	101.02507				0.00	0	
Total FRC304 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 FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	100.75114				0.00	500,000,000	250,000,000
Total FRC305 SPOT										0.00	500,000,000	250,000,000
Total For FRC305										0.00	500,000,000	250,000,000
FRC305 On 27/02/2023 Spot Bond					0.00000	100.29878				0.00	840,000,000	420,000,000
Total FRC306 SPOT										0.00	840,000,000	420,000,000
Total For FRC306										0.00	840,000,000	420,000,000
FRC306 On 31/05/2024 Spot Bond					0.00000	100.56964				0.00	0	0
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.00002				0.00	600,000,000	300,000,000
Total FRC309 SPOT										0.00	600,000,000	300,000,000
Total For FRC309										0.00	600,000,000	300,000,000
FRC309 On 20/12/2024 Spot Bond					0.00000	99.99999				0.00	0	0
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	100.21000				0.00	0	0
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	99.87000				0.00	0	0
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312 On 20/06/2024 Spot Bond					0.00000	100.00005				0.00	0	0
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond					0.00000	111.07000				0.00	0	0
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	97.30485				0.00	0	0
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.03982				0.00	0	0
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.76371				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 FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	97.41984				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	99.99989				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	99.99984				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.08332				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.37113				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.03851				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.31232				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.57520				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.89993				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	100.69130				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33: On 02/02/2021 Spot Bond					0.00000	100.69130				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 05/03/2021 Spot Bond					0.00000	100.16401				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.33281				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	105.63285				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	103.19263				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 09/06/2021 Spot Bond					0.00000	100.17079				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.86312				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.03978				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	100.38710				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.00002				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.97307				0.00	0	
Total FRC344 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 FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.62368				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	99.99972				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.81812				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.87288				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.72630				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.65117				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.32714				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.45278				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.41485				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.27753				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.24392				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	168.11810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	168.22665				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	168.26286				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.82500	94.40116	4.82500	94.38350				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.03500	104.04475	5.03500	104.02494				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.19425				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.44407				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.15411				0.00	100,000,000	25,000,00
Total FRJ22 SPOT										0.00	100,000,000	25,000,00
Total For FRJ22										0.00	100,000,000	25,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.76521				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.08039				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.98415				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.53765				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.40063				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.70508				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.54800	4.54800	4.54800	89.60230				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.95500	4.95500	4.95500	105.11793				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.12856				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.71463				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.09500	103.23409	5.09500	103.21427				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.12500	202.67940	5.12500	202.64002				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.23500	101.37220	5.23500	101.35237				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.15500	5.15500	5.15500	202.03166				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.58000	142.54899	3.58000	142.52737				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	124.15688	3.70500	124.13764				0.00	0	
Total FRS115 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 FRS115									0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.08500	103.36865	5.08500	103.34885			0.00	0	
Total FRS119 SPOT									0.00	0	
Total For FRS119									0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.27500	199.65986	5.27500	199.62026			0.00	0	
Total FRS120 SPOT									0.00	0	
Total For FRS120									0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.32500	198.66542	5.32500	198.62578			0.00	0	169,900,00
Total FRS121 SPOT									0.00	0	169,900,00
Total For FRS121									0.00	0	169,900,00
FRS121 On 31/01/2025 Spot Bond			3.11000	181.01598	3.11000	145.14097			0.00	0	
Total FRS122 SPOT									0.00	0	
Total For FRS122									0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.35500	198.07166	5.35500	198.03197			0.00	0	
Total FRS123 SPOT									0.00	0	
Total For FRS123									0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.23500	101.37220	5.23500	101.35237			0.00	0	
Total FRS124 SPOT									0.00	0	
Total For FRS124									0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.10000	176.75479	5.10000	176.72056			0.00	0	185,300,00
Total FRS126 SPOT									0.00	0	185,300,00
Total For FRS126									0.00	0	185,300,00
FRS126 On 31/01/2038 Spot Bond			5.98500	92.06934	5.98500	92.04950			0.00	0	
Total FRS127 SPOT									0.00	0	
Total For FRS127									0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.99000	178.00431	4.99000	177.97038			0.00	0	237,100,00
Total FRS129 SPOT									0.00	0	237,100,00
Total For FRS129									0.00	0	237,100,00
FRS129 On 31/03/2028 Spot Bond			5.05000	177.32149	5.05000	177.28740			0.00	0	
Total FRS131 SPOT									0.00	0	
Total For FRS131									0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.86500	188.29925	5.86500	188.25893			0.00	0	
Total FRS132 SPOT									0.00	0	
Total For FRS132									0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.93500	92.65595	5.93500	92.63612			0.00	0	250,000,00

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 FRS134 SPOT										0.00	0	250,000,00
Total For FRS134										0.00	0	250,000,00
FRS134 On 31/01/2038 Spot Bond			5.23500	5.23500	5.23500	101.35237				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.21500	101.63566	5.21500	101.61584				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.86000	179.49409	4.86000	179.46050				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.63500	192.63220	5.63500	192.59214				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.99000	178.00431	4.99000	177.97038				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.99000	178.00431	4.99000	177.97038				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.28000	174.73172	5.28000	174.69707				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.88000	140.91011	3.88000	140.88762				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.97000	169.84886	1.97000	169.83044				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.34000	174.06329	5.34000	174.02847				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.38000	173.61928	5.38000	173.58438				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15 On 31/01/2025 Spot Bond			3.85000	141.07301	3.85000	141.05060				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.85500	179.55167	4.85500	179.51809				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.39000	5.39000	5.39000	173.47357				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	15.30005				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.04842				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.88809				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.98717				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.04306				0.00	140,000,000	35,000,000
Total FRS180 SPOT										0.00	140,000,000	35,000,000
Total For FRS180										0.00	140,000,000	35,000,000
FRS18 On 27/09/2025 Spot Bond					0.00000	101.32375				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	136.59766				0.00	0	
Total FRS183 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 FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	152.62444				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	142.86891				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	151.55545				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	126.55024				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	20.90085				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.55111				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.64508				0.00	192,000,000	48,000,00
Total FRS199 SPOT										0.00	192,000,000	48,000,00
Total For FRS199										0.00	192,000,000	48,000,00
FRS20 On 12/08/2025 Spot Bond					0.00000	100.53682				0.00	72,000,000	18,000,00
Total FRS200 SPOT										0.00	72,000,000	18,000,00
Total For FRS200										0.00	72,000,000	18,000,00
FRS20 On 06/08/2025 Spot Bond					0.00000	100.33213				0.00	160,000,000	40,000,00
Total FRS201 SPOT										0.00	160,000,000	40,000,00
Total For FRS201										0.00	160,000,000	40,000,00
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	111.75092				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.97560				0.00	88,000,000	22,000,00

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 FRS206 SPOT										0.00	88,000,000	22,000,000
Total For FRS206										0.00	88,000,000	22,000,000
FRS206 On 18/11/2024 Spot Bond					0.00000	100.41533				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	117.60210				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	108.53139				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	100.48869				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	100.51838				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	102.08685				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	101.58435				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS224 On 07/07/2025 Spot Bond					0.00000	100.45607				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.00002				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	100.44432				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.30418				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	100.01973				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.50045				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	92.15485				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	93.29303				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	92.70550				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 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	
FRS235 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	103.22151				0.00	0	
Total FRS235 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 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	108.32302				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	100.04767				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	99.09365				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.30969				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.28372				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 07/12/2023 Spot Bond			2.01500	2.01500	2.01500	312.37659				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.75500	314.65300	1.75500	314.62050				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.75500	1.75500	1.75500	314.62050				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS43 On 31/01/2022 Spot Bond			1.21000	171.24878	1.21000	171.23372				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.21000	171.24878	1.21000	171.23372				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	100.63489				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.93500	96.79324	4.93500	96.77506				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.64500	67.66550	4.64500	100.72878				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.00000	3.00000	3.00000	145.76066				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.28000	3.28000	3.28000	144.18927				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.81500	2.81500	2.81500	305.59355				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.88000	4.88000	4.88000	108.28155			1,175,104,000,000.00		240,800,000	2,800,400,00
Total FRX23 SPOT									1,175,104,000,000.00		240,800,000	2,800,400,00
Total For FRX23									1,175,104,000,000.00		240,800,000	2,800,400,00
FRX24 On 10/12/2024 Spot Bond			5.66000	118.21123	5.66000	118.19311				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.01000	118.76090	6.01000	118.74179				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.82000	114.73812	6.82000	114.71698				0.00	0	11,011,700,00
Total FRX26 SPOT										0.00	0	11,011,700,00
Total For FRX26										0.00	0	11,011,700,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX27 On 07/03/2027 Spot Bond			6.80000	119.89852	6.80000	119.87637			2,502,400,000,000.00	368,000,000	92,000,00
Total FRX27 SPOT									2,502,400,000,000.00	368,000,000	92,000,00
Total For FRX27									2,502,400,000,000.00	368,000,000	92,000,00
FRX28 On 26/07/2028 Spot Bond			7.22000	120.81262	7.22000	120.78933			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.20000	113.60995	8.20000	113.58513			0.00	0	130,000,00
Total FRX30 SPOT									0.00	0	130,000,00
Total For FRX30									0.00	0	130,000,00
FRX31 On 21/02/2031 Spot Bond			8.48500	109.97596	8.48500	109.95113			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.57500	116.25008	8.57500	116.22327			2,572,500,000,000.00	300,000,000	260,000,00
Total FRX32 SPOT									2,572,500,000,000.00	300,000,000	260,000,00
Total For FRX32									2,572,500,000,000.00	300,000,000	260,000,00
FRX45 On 14/04/2045 Spot Bond			10.78000	77.71195	10.78000	77.68954			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.86343			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.15248			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.36246			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.31773			0.00	0	
Total FS7A1 SPOT									0.00	0	
Total For FS7A1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.34135			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.35568			0.00	0	
Total FS7A3 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 FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.35990				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.42812				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.10209				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.28702				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.35294				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.22997				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.25194				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.40147				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.27000	104.93534	4.27000	104.91736				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.85388				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.54685				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.53805				0.00	322,000,000	161,000,00

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 GRT14 SPOT										0.00	322,000,000	161,000,000
Total For GRT14										0.00	322,000,000	161,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	101.01049				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.84000	112.87707	5.84000	112.85922				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.12081				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.99165				0.00	0	550,000,000
Total GRT20 SPOT										0.00	0	550,000,000
Total For GRT20										0.00	0	550,000,000
GRT21 On 03/04/2024 Spot Bond			8.36000	106.12644	8.36000	106.10257				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.85386				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.03329				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.89035				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.49520				0.00	0	800,000,000
Total GRT25G SPOT										0.00	0	800,000,000
Total For GRT25G										0.00	0	800,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	101.02167				0.00	0	700,000,000
Total GRT26G SPOT										0.00	0	700,000,000
Total For GRT26G										0.00	0	700,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	98.47232				0.00	80,000,000	40,000,000
Total GRT27 SPOT										0.00	80,000,000	40,000,000
Total For GRT27										0.00	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT28 On 10/12/2021 Spot Bond					0.00000	100.13136				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.13728				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.53434				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.26245				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.20453				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.80875				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.24700				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	96.87381				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.86457				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.63623				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.90800				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.53877				0.00	0	
Total GRT41 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 GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.38268				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	99.95531				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	99.95791				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.32388				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.12153				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.37803				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.33496				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.75842				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.26052				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.42103				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	96.98966				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.10609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.62437				0.00	3,600,000,000	1,200,000,000
Total HILB10 SPOT										0.00	3,600,000,000	1,200,000,000
Total For HILB10										0.00	3,600,000,000	1,200,000,000
HILB11 On 15/03/2024 Spot Bond					0.00000	100.32273				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.17491				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.14396				0.00	400,000,000	100,000,000
Total HILB13 SPOT										0.00	400,000,000	100,000,000
Total For HILB13										0.00	400,000,000	100,000,000
HPF11 On 31/03/2023 Spot Bond					0.00000	99.85461				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.86395				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.86668				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.35500	309.50861	2.35500	309.47158				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.70500	2.70500	2.70500	313.68772				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.75000	105.08736	9.75000	107.00965				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.15500	74.65096	5.15500	94.20916				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2034 Spot Bond			11.29000	89.58227	11.29000	89.55553			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	12.70581	100.00000	12.67784			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.33000	88.90911	11.33000	88.88248			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	12.70500	100.00000	12.67703			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	101.05583			0.00	326,000,000	25,163,000,00
Total HWF11 SPOT									0.00	326,000,000	25,163,000,00
Total For HWF11									0.00	326,000,000	25,163,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.86012			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	100.26534			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.43000	149.03928	2.43000	149.02127		22,765,698,000,000.00	9,368,600,000	382,752,055,90	
Total I2025 SPOT								22,765,698,000,000.00	9,368,600,000	382,752,055,90	
Total For I2025								22,765,698,000,000.00	9,368,600,000	382,752,055,90	
I2029 On 31/03/2029 Spot Bond			3.80000	104.47665	3.80000	104.46006		41,255,080,000,000.00	10,856,600,000	185,945,151,00	
Total I2029 SPOT								41,255,080,000,000.00	10,856,600,000	185,945,151,00	
Total For I2029								41,255,080,000,000.00	10,856,600,000	185,945,151,00	
I2033 On 28/02/2033 Spot Bond			4.32500	99.43291	4.32500	99.41565		41,652,345,000,000.00	9,630,600,000	147,275,154,00	
Total I2033 SPOT								41,652,345,000,000.00	9,630,600,000	147,275,154,00	
Total For I2033								41,652,345,000,000.00	9,630,600,000	147,275,154,00	
I2038 On 31/01/2038 Spot Bond			4.35000	113.86936	4.33500	114.07715		64,398,666,285,000.00	14,804,291,100	320,272,828,30	
Total I2038 SPOT								64,398,666,285,000.00	14,804,291,100	320,272,828,30	
Total For I2038								64,398,666,285,000.00	14,804,291,100	320,272,828,30	
I2046 On 31/03/2046 Spot Bond			4.37500	102.14031	4.37500	102.12253		6,892,375,000,000.00	1,575,400,000	433,270,535,00	
Total I2046 SPOT								6,892,375,000,000.00	1,575,400,000	433,270,535,00	

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 I2046									6,892,375,000,000.00	1,575,400,000	433,270,535,00
I2050 On 31/12/2050 Spot Bond			4.39500	102.93103	4.36000	103.59281			28,852,571,566,500.00	6,564,862,700	284,737,855,00
Total I2050 SPOT									28,852,571,566,500.00	6,564,862,700	284,737,855,00
Total For I2050									28,852,571,566,500.00	6,564,862,700	284,737,855,00
IBL101 On 24/05/2022 Spot Bond			5.67500	5.67500	5.67500	105.26213			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.55319			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.47500	308.49208	2.47500	308.45416			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	100.36208			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.31022			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.50627			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.32773			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.41767			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.98850			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.41867			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.90542			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.39494				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.89718				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.51029				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.00669				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.78852				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.35197				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.32538				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.47320				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.42144				0.00	108,000,000	27,000,000
Total IBL138 SPOT										0.00	108,000,000	27,000,000
Total For IBL138										0.00	108,000,000	27,000,000
IBL140 On 14/02/2021 Spot Bond					0.00000	100.38052				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.34515				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL142 On 20/02/2022 Spot Bond					0.00000	100.34302				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.11497				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.00009				0.00	244,000,000	61,000,00
Total IBL145 SPOT										0.00	244,000,000	61,000,00
Total For IBL145										0.00	244,000,000	61,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.12687				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.25944				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.27358				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.16094				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.34762				0.00	0	
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	171.02956				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			6.32000	114.61953	6.32000	114.60015				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.89562				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.61000	170.50988	1.61000	170.49303				0.00	0	
Total IBL67 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 IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.75000	110.35676	4.75000	110.34244				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.70587				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.56000	103.23824	4.56000	103.22558				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	74.67588	100.00000	74.53087				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	100.35566				0.00	124,000,000	31,000,000
Total IBL89 SPOT										0.00	124,000,000	31,000,000
Total For IBL89										0.00	124,000,000	31,000,000
IBL95 On 12/09/2021 Spot Bond					0.00000	100.84939				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.39339				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.56000	107.37489	7.56000	107.35289				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.73000	110.56541	9.73000	110.83813				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.19150				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.18000	112.65150	8.18000	112.62669				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.69299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.51483				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.46254				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.18558				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.82286				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.54991				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.09134				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.35539				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.03776				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.28434				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.84123				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.02731				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.06000	105.94029	7.06000	105.92009				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.41500	102.66146	5.41500	102.64648				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	100.28343				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.47972				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.71367				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	94.33885				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.08767				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	100.99815				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.86000	105.37496	6.86000	105.35534				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.30529				0.00	0	1,571,80
Total INLV05 SPOT										0.00	0	1,571,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV05										0.00	0	1,571,80
INLV06 On 22/01/2026 Spot Bond					0.00000	101.32569				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.05684				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	99.98653				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	99.98626				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.98599				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.58216				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.09904				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.60742				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.91278				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.54900				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.56023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	99.90525				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.13632				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.14571				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.09987				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	101.07449	2.75000	101.06699				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.75000	169.57336	5.75000	169.53759				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.90247				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.86000	105.22638	6.86000	105.20680				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.78080				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.58715				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.95870				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV039 On 31/01/2022 Spot Bond			3.71000	3.71000	3.71000	166.68076				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.66044				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.68000	105.89062	7.68000	105.86858				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.80920				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.69500	7.69500	7.69500	105.19748				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.97891				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.21000	169.41028	2.21000	169.39082				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.99025				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	101.46003				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.65000	170.65609	5.65000	170.62055				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	99.87289				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.86000	102.97766	10.86000	102.94808				0.00	0	
Total IVC040 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.17500	104.69880	6.17500	104.68132				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	99.87634				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	99.87311				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	99.87527				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.85556				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.82500	102.46487	5.82500	102.44889				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.10753				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.55566				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.98600				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.87844				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.31659				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.87436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.24419				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.82989				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.88323				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.62859				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.58028				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.06094				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.53857				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	100.77014				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC159 On 06/06/2023 Spot Bond					0.00000	99.90996				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.05800				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.14616				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	99.97564				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.46077				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.99485				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.19539				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.89469				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.11403				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.75132				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	98.75131				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.47873				0.00	0	
Total IVC181 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 IVC181									0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.51035			0.00	0	
Total IVC182 SPOT									0.00	0	
Total For IVC182									0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	99.98272			0.00	0	
Total IVC183 SPOT									0.00	0	
Total For IVC183									0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	99.84372			0.00	0	
Total IVC184 SPOT									0.00	0	
Total For IVC184									0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	99.97526			0.00	0	
Total IVC185 SPOT									0.00	0	
Total For IVC185									0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.01996	7.40000	100.00000			0.00	0	
Total IVC186 SPOT									0.00	0	
Total For IVC186									0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.31313			0.00	0	
Total IVC187 SPOT									0.00	0	
Total For IVC187									0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.29783			0.00	0	
Total IVC188 SPOT									0.00	0	
Total For IVC188									0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.08768			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	99.74749			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	99.66986			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	99.59561		24,960,000,000.00	6,400,000,000	3,200,000,000	
Total IVZ023 SPOT								24,960,000,000.00	6,400,000,000	3,200,000,000	
Total For IVZ023								24,960,000,000.00	6,400,000,000	3,200,000,000	
IVZ024 On 28/01/2021 Spot Bond			3.90000	3.90000	3.90000	99.52148		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 IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.90000	3.90000	3.90000	99.44745				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	99.38693				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	99.36556				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	99.31216				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	99.29082				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	99.23750				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	99.21619				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.14168				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	99.06727				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	98.99298				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	98.89174				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.00016				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.69955				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.41000	104.67106	6.41000	104.65292				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.43945				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.03201				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.83945				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.95584				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.29894				0.00	340,000,000	170,000,000
Total KAP016 SPOT										0.00	340,000,000	170,000,000
Total For KAP016										0.00	340,000,000	170,000,000
KAP017 On 19/10/2023 Spot Bond					0.00000	100.92944				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.79976				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.15000	129.59556	8.15000	129.56696				0.00	0	
Total KW01 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 KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.67997				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	92.99759				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.64000	105.26825	6.64000	105.24936				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.81148				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.66000	107.22075	8.66000	107.19578				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	97.90481				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.06331				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.82000	94.97787	11.82000	94.94774				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.71000	100.40240	9.71000	100.37625				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	94.63337				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.52560				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.57739				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.70210				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.88129				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.42860				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	83.74951				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.30138				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.21000	108.83198	6.21000	108.81370				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	102.50884				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.43482				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.56640				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	100.31848				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.18630				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHL27 On 13/02/2021 Spot Bond					0.00000	100.77684				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.92088				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.01177				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.47452				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.48868				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.36833				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.38518				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.39782				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 08/01/2021 Spot Bond					0.00000	99.76422				0.00	0	
Total MAQ192 SPOT										0.00	0	
Total For MAQ192										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.49699				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.60360				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.41707				0.00	0	
Total MBF063 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 MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.02592				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.23985				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.32967				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.36208				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.34776				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.36613				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.31666				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.84009				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.86248				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.66062				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	99.91554				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.04225				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.67665				0.00	0	1,100,000,00
Total MBP046 SPOT										0.00	0	1,100,000,00
Total For MBP046										0.00	0	1,100,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.27979				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.91555				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	99.91367				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.73183				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.21316				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.98500	103.82718	4.98500	103.81317				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.10500	7.10500	7.10500	120.35231				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.46000	112.24939	5.46000	112.23296				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	102.05992				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.54087				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML01 On 10/12/2026 Spot Bond					0.00000	98.43854				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.71000	107.74536	7.71000	107.72297				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.89297				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.71257				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.88779				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.06355				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.73821				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.03374				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.51209				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.53437				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.55004				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.79810				0.00	0	
Total MTN17 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 MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.70889				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.18762				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.95997				0.00	2,300,000,000	1,150,000,000
Total MTN20 SPOT										0.00	2,300,000,000	1,150,000,000
Total For MTN20										0.00	2,300,000,000	1,150,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	101.38739				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.81773				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.66000	109.05252	7.66000	105.78381				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.88984				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.55243				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	
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.37102				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.36345				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.36345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.39389				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	100.85664				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.62881				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	99.99995				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	99.99989				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.22181				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.78000	105.16620	5.78000	105.14965			109,820,000,000,000.00	19,000,000,000	16,000,000,000	
Total NAM01 SPOT									19,820,000,000,000.00	19,000,000,000	16,000,000,000	
Total For NAM01									19,820,000,000,000.00	19,000,000,000	16,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			6.26000	112.92109	6.26000	112.90217				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.59000	112.47393	8.59000	112.44822				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.77302				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.79226				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.65465				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.75003				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.68204				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.56000	103.32073	5.56000	103.30520				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	102.40055	9.38000	102.37481				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.82500	113.89031	5.82500	113.87224				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.71000	102.19830	4.71000	102.18531				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.12500	107.16956	5.12500	107.15482				0.00	0	
Total NBK15A 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 NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.71000	116.95801	5.71000	116.94011			6,052,600,000,000.00	1,060,000,000	530,000,00
Total NBK16A SPOT									6,052,600,000,000.00	1,060,000,000	530,000,00
Total For NBK16A									6,052,600,000,000.00	1,060,000,000	530,000,00
NBK17 On 22/04/2026 Spot Bond			6.48000	117.08665	6.48000	117.06614			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			5.65500	105.99521	5.65500	105.97898			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.47000	118.19776	6.47000	118.17709			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.07112			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.51000	120.40630	7.51000	120.38217			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.75000	110.50897	4.75000	110.49464			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.19500	119.71936	6.19500	119.69919			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.23500	120.82492	7.23500	120.80120			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.50332			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.22000	5.22000	5.22000	114.60097			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.68574			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	24.65633	100.00000	24.60116				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.95282				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.42000	117.58661	7.42000	117.56295				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.15500	115.58426	5.15500	115.56828				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.58000	122.23408	6.58000	122.21258				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.78500	114.10430	5.78500	114.08662				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond					0.00000	100.65283				0.00	116,000,000	29,000,000
Total NBK30B SPOT										0.00	116,000,000	29,000,000
Total For NBK30B										0.00	116,000,000	29,000,000
NBK31 On 09/11/2023 Spot Bond			5.91000	110.25440	5.91000	110.23665				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.76237				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.73459				0.00	196,000,000	49,000,000
Total NBK34B SPOT										0.00	196,000,000	49,000,000
Total For NBK34B										0.00	196,000,000	49,000,000
NBK35 On 10/05/2023 Spot Bond					0.00000	102.80353				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	102.18364				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.30614				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.38500	9.38500	9.38500	70.78101				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.09426				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.83491				0.00	132,000,000	33,000,000
Total NBK42B SPOT										0.00	132,000,000	33,000,000
Total For NBK42B										0.00	132,000,000	33,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	102.53979				0.00	0	885,000,000
Total NBK43B SPOT										0.00	0	885,000,000
Total For NBK43B										0.00	0	885,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	100.49103				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.52435				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.53088				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.02439				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.58823				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.04328				0.00	0	
Total NBK49B 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 NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.80485				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.82931				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.31140				0.00	0	500,000,00
Total NBK52B SPOT										0.00	0	500,000,00
Total For NBK52B										0.00	0	500,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	100.06120				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.34588				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	101.05418				0.00	140,000,000	70,000,00
Total NBKB55 SPOT										0.00	140,000,000	70,000,00
Total For NBKB55										0.00	140,000,000	70,000,00
NBK5 On 01/08/2024 Spot Bond					0.00000	100.59340				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	99.81450				0.00	0	1,500,000,00
Total NBKB57 SPOT										0.00	0	1,500,000,00
Total For NBKB57										0.00	0	1,500,000,00
NBK5 On 01/08/2029 Spot Bond					0.00000	99.98386				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.70117				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.78321				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.24550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00008				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			8.55500	108.56436	8.55500	108.53924				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00008				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.59000	107.94776	8.59000	107.92268				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00008				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.05316				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.90290				0.00	0	201,50
Total NEDT1B SPOT										0.00	0	201,50
Total For NEDT1B										0.00	0	201,50
NET53 On 17/04/2021 Spot Bond					0.00000	100.82291				0.00	0	
Total NET53 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 NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.22654				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.39189				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.24160				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.65814				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.87925				0.00	0	1,000,000.00
Total NGL04 SPOT										0.00	0	1,000,000.00
Total For NGL04										0.00	0	1,000,000.00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.67463				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.14995				0.00	0	910,000.00
Total NGL06 SPOT										0.00	0	910,000.00
Total For NGL06										0.00	0	910,000.00
NGL07 On 09/04/2024 Spot Bond					0.00000	100.11448				0.00	44,000,000	11,000.00
Total NGL07 SPOT										0.00	44,000,000	11,000.00
Total For NGL07										0.00	44,000,000	11,000.00
NGL08 On 02/07/2025 Spot Bond					0.00000	106.41525				0.00	100,000,000	5,025,000.00
Total NGL08 SPOT										0.00	100,000,000	5,025,000.00
Total For NGL08										0.00	100,000,000	5,025,000.00
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.47660				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.79012				0.00	85,960,000	21,490.00
Total NGLT1B SPOT										0.00	85,960,000	21,490.00
Total For NGLT1B										0.00	85,960,000	21,490.00
NGT10 On 25/03/2024 Spot Bond					0.00000	101.25071				0.00	0	400,000.00

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 NGT103 SPOT										0.00	0	400,000,00
Total For NGT103										0.00	0	400,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.08033				0.00	107,600,000	26,900,00
Total NGT104 SPOT										0.00	107,600,000	26,900,00
Total For NGT104										0.00	107,600,000	26,900,00
NGT10 On 22/05/2025 Spot Bond					0.00000	98.19664				0.00	0	450,000,00
Total NGT105 SPOT										0.00	0	450,000,00
Total For NGT105										0.00	0	450,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	101.01378				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	100.67055				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	101.45885	13.50000	101.42320				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.94637				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.26970				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.06590				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.48273				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.13609				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.47446				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond					0.00000	100.12740				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.79669				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.35566				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.46431				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.48146				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.46182				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.32500	5.32500	5.32500	198.62578				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.36000	4.36000	4.36000	185.32639				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.18500	3.18500	3.18500	144.72021				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.10000	4.10000	4.10000	102.14832				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			5.08500	5.08500	5.08500	103.34885				0.00	0	466,600,00
Total NI38 SPOT										0.00	0	466,600,00

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 NI38										0.00	0	466,600,00
NILB11 On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	144.13351				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			3.68000	3.68000	3.68000	141.97834				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.40000	4.40000	4.40000	184.84912				0.00	0	258,300,00
Total NILB14 SPOT										0.00	0	258,300,00
Total For NILB14										0.00	0	258,300,00
NILB15 On 31/03/2028 Spot Bond			4.15000	187.88682	4.15000	187.85524				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.20000	101.83382	5.20000	101.81398				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	99.97591				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	102.17692				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.39402				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.87635				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.28151				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.22146				0.00	96,000,000	24,000,00

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 NN022 SPOT										0.00	96,000,000	24,000,00
Total For NN022										0.00	96,000,000	24,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	102.33720				0.00	164,000,000	41,000,00
Total NN023 SPOT										0.00	164,000,000	41,000,00
Total For NN023										0.00	164,000,000	41,000,00
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	100.36313				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.32734				0.00	128,000,000	32,000,00
Total NN034 SPOT										0.00	128,000,000	32,000,00
Total For NN034										0.00	128,000,000	32,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.79804				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	108.88501				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.84802				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.37101				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.01063				0.00	200,000,000	50,000,00
Total NN040 SPOT										0.00	200,000,000	50,000,00
Total For NN040										0.00	200,000,000	50,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	123.32968				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.62017				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN048 On 03/03/2023 Spot Bond					0.00000	123.15071				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	121.22172				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.10223				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	112.63073				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.36182				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	102.00450				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	101.85741				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.58157				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.10797				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	116.64000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	98.78118				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.56000				0.00	0	
Total NNF013 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 NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	101.57000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	103.21000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	102.08000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	100.52073				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.54704				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.53399				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	93.92148				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.46778				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.37410				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.13079				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	93.92148				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	124.50244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.60319				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.22861				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.63438				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.35891				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.35974				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.33297				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.25134				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.18801				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.39020				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.37110				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.28540				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.29498				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.29674				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.33000	111.95710	6.33000	111.93782				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.60500	195.61038	2.60500	195.58565				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.83000	119.95385	8.83000	119.92537				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.00567	100.00000	12.97672				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	100.44148				0.00	40,000,000	10,000,00
Total NTC21 SPOT										0.00	40,000,000	10,000,00
Total For NTC21										0.00	40,000,000	10,000,00
NTC22 On 15/02/2021 Spot Bond					0.00000	100.54720				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.48225				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	99.99859				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.54332				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.50455				0.00	0	
Total NTC26 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 NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.09253				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.09380				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.00000				0.00	0	7,000,000,00
Total NTC29 SPOT										0.00	0	7,000,000,00
Total For NTC29										0.00	0	7,000,000,00
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	100.15405				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.05395				0.00	0	29,000,000,00
Total NTC32 SPOT										0.00	0	29,000,000,00
Total For NTC32										0.00	0	29,000,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.94556				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.51000	108.35356	5.51000	108.33729				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			6.77000	118.02679	6.77000	118.00508				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			5.71000	111.38121	5.71000	111.36389				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			7.09500	119.91609	7.09500	119.89301				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	98.66603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.65521				0.00	0	460,000,00
Total OML12 SPOT										0.00	0	460,000,00
Total For OML12										0.00	0	460,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.14634				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.15078				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.29024				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.99977				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.53863				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.27881				0.00	340,000,000	170,000,00
Total PMM55 SPOT										0.00	340,000,000	170,000,00
Total For PMM55										0.00	340,000,000	170,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	100.39779				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.45670				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.46511				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.47352				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186 On 21/12/2026 Spot Bond			6.74500	118.30137	6.81000	117.92895			542,348,203,530,000.00	1,266,471,194,000	1,355,353,835,500
Total R186 SPOT									12,348,203,530,000.00	266,471,194,000	355,353,835,500
Total For R186									12,348,203,530,000.00	266,471,194,000	355,353,835,500
R197 On 07/12/2023 Spot Bond			1.39000	317.83353	1.40500	317.67228			6,361,734,903,000.00	4,576,787,700	123,656,400,000
Total R197 SPOT									6,361,734,903,000.00	4,576,787,700	123,656,400,000
Total For R197									6,361,734,903,000.00	4,576,787,700	123,656,400,000
R202 On 07/12/2033 Spot Bond			4.32500	219.74488	4.32500	219.70691			18,018,044,717,500.00	4,166,021,900	117,575,551,800
Total R202 SPOT									18,018,044,717,500.00	4,166,021,900	117,575,551,800
Total For R202									18,018,044,717,500.00	4,166,021,900	117,575,551,800
R2023 On 28/02/2023 Spot Bond			4.63000	108.83017	4.66000	108.75204			871,886,282,442,000.00	404,295,093,400	729,370,196,800
Total R2023 SPOT									1,886,282,442,000.00	404,295,093,400	729,370,196,800
Total For R2023									1,886,282,442,000.00	404,295,093,400	729,370,196,800
R2030 On 31/01/2030 Spot Bond			8.75000	98.47330	8.75000	98.45039			925,870,232,000,000.00	905,813,740,800	2,032,343,119,400
Total R2030 SPOT									15,870,232,000,000.00	905,813,740,800	32,343,119,400
Total For R2030									15,870,232,000,000.00	905,813,740,800	32,343,119,400
R2032 On 31/03/2032 Spot Bond			9.71500	91.95324	9.71500	91.92927			531,289,654,000,000.00	569,355,600,000	965,171,604,800
Total R2032 SPOT									11,289,654,000,000.00	569,355,600,000	965,171,604,800
Total For R2032									11,289,654,000,000.00	569,355,600,000	965,171,604,800
R2035 On 28/02/2035 Spot Bond			10.41000	91.49277	10.41000	91.46713			459,954,174,278,000.00	428,429,795,800	1,054,102,054,600
Total R2035 SPOT									9,954,174,278,000.00	428,429,795,800	1,054,102,054,600
Total For R2035									9,954,174,278,000.00	428,429,795,800	1,054,102,054,600
R2037 On 31/01/2037 Spot Bond			10.63000	87.04771	10.63000	87.02322			064,496,946,000,000.00	194,214,200,000	1,086,596,348,600
Total R2037 SPOT									14,496,946,000,000.00	194,214,200,000	1,086,596,348,600
Total For R2037									14,496,946,000,000.00	194,214,200,000	1,086,596,348,600
R2040 On 31/01/2040 Spot Bond			10.81500	88.96187	10.81500	88.93642			386,985,462,000,000.00	313,174,800,000	1,127,623,883,300
Total R2040 SPOT									16,985,462,000,000.00	313,174,800,000	1,127,623,883,300
Total For R2040									16,985,462,000,000.00	313,174,800,000	1,127,623,883,300
R2044 On 31/01/2044 Spot Bond			10.90000	85.37698	10.90000	85.35237			013,190,340,000,000.00	368,182,600,000	1,083,652,157,700
Total R2044 SPOT									13,190,340,000,000.00	368,182,600,000	1,083,652,157,700
Total For R2044									13,190,340,000,000.00	368,182,600,000	1,083,652,157,700
R2048 On 28/02/2048 Spot Bond			10.80500	84.77338	10.80500	84.74875			545,575,612,130,000.00	420,691,866,000	1,301,191,771,000
Total R2048 SPOT									15,575,612,130,000.00	420,691,866,000	3,011,917,711,000
Total For R2048									15,575,612,130,000.00	420,691,866,000	3,011,917,711,000
R208 On 31/03/2021 Spot Bond			3.58500	102.37949	3.56000	102.37648			136,230,000,000,000.00	38,000,000,000	456,214,700,000
Total R208 SPOT									16,230,000,000,000.00	38,000,000,000	456,214,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
Total For R208									16,230,000,000,000.00	38,000,000,000	456,214,700,00
R209 On 31/03/2036 Spot Bond			10.16000	71.39348	10.24000	70.89995			439,913,840,000,000.00	240,149,000,000	971,909,490,70
Total R209 SPOT									19,913,840,000,000.00	240,149,000,000	371,909,490,70
Total For R209									19,913,840,000,000.00	240,149,000,000	371,909,490,70
R210 On 31/03/2028 Spot Bond			3.65000	194.06656	3.65000	194.03656			131,874,500,000,000.00	36,130,000,000	102,364,896,00
Total R210 SPOT									11,874,500,000,000.00	36,130,000,000	102,364,896,00
Total For R210									11,874,500,000,000.00	36,130,000,000	102,364,896,00
R212 On 31/01/2022 Spot Bond			0.95000	171.73160	0.96000	171.69905			11,081,560,000,000.00	11,664,800,000	113,552,897,00
Total R212 SPOT									11,081,560,000,000.00	11,664,800,000	113,552,897,00
Total For R212									11,081,560,000,000.00	11,664,800,000	113,552,897,00
R213 On 28/02/2031 Spot Bond			9.16000	88.05433	9.23000	87.61959			965,805,419,764,000.00	105,437,272,900	506,029,816,30
Total R213 SPOT									15,805,419,764,000.00	105,437,272,900	506,029,816,30
Total For R213									15,805,419,764,000.00	105,437,272,900	506,029,816,30
R214 On 28/02/2041 Spot Bond			10.68500	67.63150	10.68500	67.61206			081,122,792,500,000.00	194,770,500,000	850,958,474,90
Total R214 SPOT									11,122,792,500,000.00	194,770,500,000	350,958,474,90
Total For R214									11,122,792,500,000.00	194,770,500,000	350,958,474,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.40134			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.26435			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.78083			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.52090			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.08235			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.22438			0.00	96,000,000	24,000,00
Total RDFB14 SPOT									0.00	96,000,000	24,000,00
Total For RDFB14									0.00	96,000,000	24,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.45759			0.00	40,000,000	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB15 SPOT										0.00	40,000,000	20,000,000
Total For RDFB15										0.00	40,000,000	20,000,000
RDFB15 On 11/02/2022 Spot Bond					0.00000	98.40377				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB16 On 11/02/2024 Spot Bond					0.00000	99.21981				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB17 On 11/02/2026 Spot Bond					0.00000	98.35905				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB18 On 22/03/2022 Spot Bond					0.00000	99.87902				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB19 On 22/03/2024 Spot Bond					0.00000	99.98668				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB20 On 22/03/2026 Spot Bond					0.00000	99.98598				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB21 On 29/03/2024 Spot Bond					0.00000	99.88993				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB22 On 22/08/2022 Spot Bond					0.00000	97.42748				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB23 On 22/08/2024 Spot Bond					0.00000	96.00703				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB24 On 28/11/2024 Spot Bond					0.00000	100.45215				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.14005				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED12 On 12/04/2021 Spot Bond					0.00000	101.59262				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.07174				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.05973				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.08502				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.31475				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.39039				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.62461				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.68179				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.91316				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.46585				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.94752				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.73179				0.00	0	
Total RES41 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 RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.96211				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.87870				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			5.45000	103.13701	5.45000	103.12189				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.31000	108.84585	6.31000	108.82727				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.10000	95.88389	11.10000	95.85544				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.96000	109.78456	4.96000	109.76970				0.00	0	2,030,000,00
Total SBK23 SPOT										0.00	0	2,030,000,00
Total For SBK23										0.00	0	2,030,000,00
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.61404				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.73000	104.09859	5.73000	104.08255				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.61383				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.62513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.45000	102.79028	4.45000	102.77792				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.21000	118.39994	6.21000	118.37994				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.41371				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.51000	116.64266	5.51000	116.62544				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.30500	109.19770	6.30500	109.17897				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.70500	116.22505	6.70500	116.20399				0.00	0	600,000,0€
Total SBS31 SPOT										0.00	0	600,000,0€
Total For SBS31										0.00	0	600,000,0€
SBS34 On 19/09/2024 Spot Bond			5.44000	118.18658	5.44000	118.16905				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.64500	116.05841	5.64500	116.04086				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.87000	115.63791	7.87000	115.61366				0.00	0	240,000,0€
Total SBS39 SPOT										0.00	0	240,000,0€
Total For SBS39										0.00	0	240,000,0€
SBS4 On 16/11/2021 Spot Bond			4.55000	104.38185	4.55000	104.36888				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.99500	109.97519	4.99500	109.96020				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			5.97000	120.71541	5.97000	120.69579				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.86000	122.63512	6.86000	122.61228				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.66366				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.06500	114.95947	5.06500	114.94384				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.37725				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.51957				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.65500	108.81932	4.65500	108.80571				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.16500	5.16500	5.16500	116.88282				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.87303				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.22496				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.29932				0.00	196,000,000	49,000,000
Total SBS55 SPOT										0.00	196,000,000	49,000,000
Total For SBS55										0.00	196,000,000	49,000,000
SBS56 On 12/06/2022 Spot Bond			4.76500	106.12706	4.76500	106.11332				0.00	0	
Total SBS56 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 SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.14459				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.21847				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.54004				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.46607				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	101.94930				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.40280				0.00	0	650,000,00
Total SBS64 SPOT										0.00	0	650,000,00
Total For SBS64										0.00	0	650,000,00
SBS65 On 15/05/2024 Spot Bond					0.00000	99.79750				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.45303				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.06853				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.73648				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.25915				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.82500	314.04747	1.82500	314.01444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.37500	5.37500	5.37500	197.63728				49,495,687,500,000.00	9,208,500,000	18,417,000,00
Total SBSI14 SPOT										19,495,687,500,000.00	9,208,500,000	18,417,000,00
Total For SBSI14										19,495,687,500,000.00	9,208,500,000	18,417,000,00
SBT101 On 31/03/2022 Spot Bond					0.00000	103.23942				0.00	0	1,701,00
Total SBT101 SPOT										0.00	0	1,701,00
Total For SBT101										0.00	0	1,701,00
SBT102 On 30/09/2022 Spot Bond					0.00000	104.00067				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.88326				0.00	131,800,000	32,950,00
Total SBT103 SPOT										0.00	131,800,000	32,950,00
Total For SBT103										0.00	131,800,000	32,950,00
SBT104 On 30/09/2025 Spot Bond					0.00000	99.78539				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.88591				0.00	80,000,000	20,000,00
Total SBT201 SPOT										0.00	80,000,000	20,000,00
Total For SBT201										0.00	80,000,000	20,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	98.89433				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.76000	110.10436	6.76000	110.08425				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.02683				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.28244				0.00	0	850,000,00
Total SBT206 SPOT										0.00	0	850,000,00
Total For SBT206										0.00	0	850,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	104.30116				0.00	128,000,000	492,000,00
Total SBT207 SPOT										0.00	128,000,000	492,000,00
Total For SBT207										0.00	128,000,000	492,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	100.34419				0.00	150,000,000	150,000,000
Total SBT208 SPOT										0.00	150,000,000	150,000,000
Total For SBT208										0.00	150,000,000	150,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	101.68785				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.68876				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.99347				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	100.94122				0.00	0	2,500,000.00
Total SLI4 SPOT										0.00	0	2,500,000.00
Total For SLI4										0.00	0	2,500,000.00
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.47389				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.45200				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.66434				0.00	64,000,000	16,000.00
Total SLRA5 SPOT										0.00	64,000,000	16,000.00
Total For SLRA5										0.00	64,000,000	16,000.00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.47104				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.49768				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.50436				0.00	0	
Total SLRB4 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 SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.45681				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.50436				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.58517				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.56143				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.64588				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.52338				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.54524				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.51000	113.36521	6.51000	113.34526				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	100.47422				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.26226				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.75584				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.51248				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.01508				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.32769				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.34957				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	99.89758				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.02872				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.13924				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.35636				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.87882				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.99886				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.24650				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.21335				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA07 On 15/05/2023 Spot Bond					0.00000	101.63586				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.32500	101.90320	5.32500	101.88855				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.32500	101.90320	5.32500	101.88855				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.84500	3.84500	3.84500	141.07779				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			6.78500	118.08539	6.78500	118.06374				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.72000	90.71013	8.72000	90.68876				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.80605				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.31433				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.79732				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.96637				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.06000	111.37794	6.06000	111.35968				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.03500	104.04475	5.03500	104.02494				0.00	0	
Total SSN043 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 SSN043									0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.09261			0.00	0	
Total SSN044 SPOT									0.00	0	
Total For SSN044									0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.73731			0.00	0	
Total SSN046 SPOT									0.00	0	
Total For SSN046									0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.61887			0.00	0	2,500,000.00
Total SSN047 SPOT									0.00	0	2,500,000.00
Total For SSN047									0.00	0	2,500,000.00
SSN05 On 08/12/2023 Spot Bond			2.43500	2.43500	2.43500	308.79285			0.00	0	
Total SSN050 SPOT									0.00	0	
Total For SSN050									0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.76837			0.00	0	1,300,000.00
Total SSN054 SPOT									0.00	0	1,300,000.00
Total For SSN054									0.00	0	1,300,000.00
SSN05 On 03/11/2022 Spot Bond					0.00000	100.64325			0.00	0	
Total SSN055 SPOT									0.00	0	
Total For SSN055									0.00	0	
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total SSN057 SPOT									0.00	0	
Total For SSN057									0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total SSN058 SPOT									0.00	0	
Total For SSN058									0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.91574			0.00	0	
Total SSN060 SPOT									0.00	0	
Total For SSN060									0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.87000	4.87000	4.87000	179.34537		77,495,336,000,000.00	15,912,800,000	7,956,400,00	
Total SSN061 SPOT								77,495,336,000,000.00	15,912,800,000	7,956,400,00	
Total For SSN061								77,495,336,000,000.00	15,912,800,000	7,956,400,00	
SSN06 On 31/01/2025 Spot Bond			3.23000	3.23000	3.23000	144.46843		0.00	0		
Total SSN062 SPOT								0.00	0		
Total For SSN062								0.00	0		
SSN06 On 31/01/2038 Spot Bond			5.23500	5.23500	5.23500	101.35237		0.00	0	109,200.00	

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 SSN063 SPOT										0.00	0	109,200,00
Total For SSN063										0.00	0	109,200,00
SSN063 On 31/03/2029 Spot Bond			4.64000	4.64000	4.64000	98.13062				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	179.80640				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.29276				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.28648				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.27101				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.03184				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.02955				0.00	0	
Total SSN074 SPOT										0.00	0	
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	100.00014				0.00	124,000,000	31,000,00
Total SSN077 SPOT										0.00	124,000,000	31,000,00
Total For SSN077										0.00	124,000,000	31,000,00
SSN077 On 13/07/2023 Spot Bond					0.00000	100.99092				0.00	88,000,000	22,000,00
Total SSN078 SPOT										0.00	88,000,000	22,000,00
Total For SSN078										0.00	88,000,000	22,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 31/07/2021 Spot Bond					0.00000	94.48900				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.33732				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.11068				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.63249				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	201.12330				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: 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	
SSN08: 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	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.71931				0.00	0	800,000,0€
Total SSN089 SPOT										0.00	0	800,000,0€
Total For SSN089										0.00	0	800,000,0€
SSN09: On 31/01/2030 Spot Bond					0.00000	100.60540				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.59273				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.23181				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.32677				0.00	0	
Total SSN098 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 SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.20090				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.41500	94.58669	9.41500	94.56306				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.24246				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	99.99996				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 04/06/2021 Spot Bond					0.00000	100.19699				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			100.00000	0.27481	100.00000	100.00000				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			100.00000	0.00914	100.00000	100.00000				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.38000	108.44981	7.38000	108.42821				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.35203				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	101.28720	8.55000	101.26377				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.16822				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.29107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.27162				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.73328				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.72380				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.44132				0.00	740,000,000	370,000,000
Total TFS148 SPOT										0.00	740,000,000	370,000,000
Total For TFS148										0.00	740,000,000	370,000,000
TFS149 On 31/10/2021 Spot Bond					0.00000	100.58538				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.93401				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.97083				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.10806				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.36686				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.14963				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	99.86730				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.89743				0.00	0	600,000,00
Total TFS159 SPOT										0.00	0	600,000,00
Total For TFS159										0.00	0	600,000,00
TFS161 On 27/05/2022 Spot Bond					0.00000	100.33648				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.80901				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.88637				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.52032				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.75177				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.79753				0.00	0	650,000,00
Total TFS166 SPOT										0.00	0	650,000,00
Total For TFS166										0.00	0	650,000,00
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.36269				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.05500	105.30729	5.05500	105.29276				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.94786				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.21500	104.43813	5.21500	104.42328				0.00	0	
Total TH14A8 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 TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.40910				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.56458				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.37715				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.89161				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.96622				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.42278				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.67449				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.79265				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.51576				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.33178				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	100.79762				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.21851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.32618				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.30743				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.36122				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.71774				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.80221				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.39700				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.92850				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.37874				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.93715				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.01979				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.54062				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2022 Spot Bond					0.00000	100.31474				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.32922				0.00	0	410,000.00
Total TH16A2 SPOT										0.00	0	410,000.00
Total For TH16A2										0.00	0	410,000.00
TH16A On 21/08/2024 Spot Bond			8.49000	102.81809	8.49000	102.79486				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.33226				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.33303				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.30977				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.32654				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	104.71228	5.76000	101.90042				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.34750				0.00	0	270,000.00
Total TH16B1 SPOT										0.00	0	270,000.00
Total For TH16B1										0.00	0	270,000.00
TH16B On 21/08/2024 Spot Bond					0.00000	100.37492				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.37224				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.37111				0.00	0	
Total TH16C1 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 TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.40764				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.39355				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.53452				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.59897				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.55689				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.26018				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.93025				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.80000	107.86038	5.80000	107.84334				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.96000	111.24629	6.96000	111.22527				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.21372				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.16961				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			7.26000	108.88933	7.26000	108.86800				0.00	0	230,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL28 SPOT										0.00	0	230,000,00
Total For TL28										0.00	0	230,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	100.26404				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.01667				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.14866				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.54321				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.63000	112.10317	6.63000	112.08297				0.00	0	1,160,756,50
Total TN23 SPOT										0.00	0	1,160,756,50
Total For TN23										0.00	0	1,160,756,50
TN23/R On 06/11/2023 Spot Bond			100.00000	20.65327	100.00000	20.60705				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.23000	108.04069	8.23000	108.01702				0.00	0	7,545,938,00
Total TN25 SPOT										0.00	0	7,545,938,00
Total For TN25										0.00	0	7,545,938,00
TN25/R On 19/08/2025 Spot Bond			100.00000	14.57980	100.00000	14.54771				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.62000	102.35177	8.62000	102.32790				0.00	0	7,969,370,70
Total TN27 SPOT										0.00	0	7,969,370,70
Total For TN27										0.00	0	7,969,370,70
TN27/R On 14/11/2027 Spot Bond			100.00000	10.03059	100.00000	10.00814				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.46000	102.34395	10.46000	102.31528				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN30/R On 09/10/2030 Spot Bond			8.00000	118.86846	8.00000	118.84284			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.17500	91.57063	12.17500	91.54090			0.00	0	6,330,000.00
Total TN40 SPOT									0.00	0	6,330,000.00
Total For TN40									0.00	0	6,330,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.15155	10.75000	102.12217			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.10127			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.77000	106.71086	5.77000	106.69409			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.43282			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.59005			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.37491			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.58117			0.00	32,000,000	8,000.00
Total TRA4A2 SPOT									0.00	32,000,000	8,000.00
Total For TRA4A2									0.00	32,000,000	8,000.00
TRA4A On 13/04/2024 Spot Bond					0.00000	100.96056			0.00	36,000,000	9,000.00
Total TRA4A3 SPOT									0.00	36,000,000	9,000.00
Total For TRA4A3									0.00	36,000,000	9,000.00
TRA4A On 13/04/2024 Spot Bond			6.06000	110.31196	6.06000	111.09847		218,160,000,000.00	0.00	36,000,000	9,000.00
Total TRA4A4 SPOT								218,160,000,000.00	0.00	36,000,000	9,000.00
Total For TRA4A4								218,160,000,000.00	0.00	36,000,000	9,000.00
TRA4A On 13/04/2022 Spot Bond					0.00000	100.90796			0.00	0	
Total TRA4A6 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 TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.96056				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.63620	8.62000	101.61264				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.97198				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.15828				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	98.62304				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	98.39986				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	98.09420				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	98.09050				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	97.26440				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	96.91147				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	97.00670				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	98.82654				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	98.42347				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	98.34093				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	96.11064				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.72152				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.95878				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.91754				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.92944				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC351 On 12/01/2021 Spot Bond					0.00000	100.75987				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC352 On 19/01/2021 Spot Bond					0.00000	100.67591				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC353 On 26/01/2021 Spot Bond					0.00000	100.59857				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC35 On 29/01/2021 Spot Bond					0.00000	100.54636				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.45530				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.38344				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.27370				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.15024				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.10877				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.47000	104.05881	6.47000	104.04060				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			8.96000	112.83811	8.96000	112.81079				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.67285				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.80501				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.73150				0.00	320,000,000	160,000,000
Total VKE12 SPOT										0.00	320,000,000	160,000,000
Total For VKE12										0.00	320,000,000	160,000,000
VKE13 On 27/08/2021 Spot Bond					0.00000	100.35256				0.00	0	
Total VKE13 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 VKE13										0.00	0		
VKE14 On 27/08/2023 Spot Bond					0.00000	100.37491				0.00	0		
Total VKE14 SPOT										0.00	0		
Total For VKE14										0.00	0		
VKE15 On 14/02/2023 Spot Bond					0.00000	100.41962				0.00	0		
Total VKE15 SPOT										0.00	0		
Total For VKE15										0.00	0		
VKE16 On 14/02/2025 Spot Bond					0.00000	100.43862				0.00	0		
Total VKE16 SPOT										0.00	0		
Total For VKE16										0.00	0		
VRI882 On 28/01/2021 Spot Bond					0.00000	100.55968				0.00	0		
Total VRI882 SPOT										0.00	0		
Total For VRI882										0.00	0		
WHL02 On 02/10/2021 Spot Bond					0.00000	101.49003				0.00	420,000,000	210,000,000	
Total WHL02 SPOT										0.00	420,000,000	210,000,000	
Total For WHL02										0.00	420,000,000	210,000,000	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.66036				0.00	0		
Total WHL03 SPOT										0.00	0		
Total For WHL03										0.00	0		
WSP5 On 28/05/2021 Spot Bond			4.58000	102.48109	4.58000	102.46848				0.00	0		
Total WSP5 SPOT										0.00	0		
Total For WSP5										0.00	0		
WSP5/f On 28/05/2021 Spot Bond			100.00000	73.06992	100.00000	72.93021				0.00	0		
Total WSP5/R203 SPOT										0.00	0		
Total For WSP5/R203										0.00	0		
Total for SPOT													
Total for SPOT :										48,636,691,730,371,000.00	634,496,859,566	296,695,996,03	
Total Futures											48 636 692 040 153 900.00	634,496,862,314	296,696,962,71
Total Options										335 530.30	232	134,27	
Grand Total:										48,636,692,040,489,500.00	634,496,862,546	296,697,096,96	