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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2020

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			11.32562	77.68642	11.41337	77.21524			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.57630	74.70364	11.66697	74.23179			0.00	0	
ES33	On	05/08/2021	Bond Future			11.83592	75.50356	11.92926	75.03306			0.00	0	
ES33	On	04/11/2021	Bond Future			12.10479	72.52706	12.20122	72.05631			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.82766	76.79450	11.92498	76.21060			0.00	0	4,71
ES42	On	06/05/2021	Bond Future			12.07043	73.31874	12.17147	72.73307			0.00	0	
ES42	On	05/08/2021	Bond Future			12.31563	74.10423	12.42013	73.51857			0.00	0	
ES42	On	04/11/2021	Bond Future			12.57108	70.62956	12.67958	70.04243			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	04/02/2021	Bond Future			147.75827	147.75827	147.86676	147.86676			0.00	0	7,21
I2025	On	06/05/2021	Bond Future			149.29909	149.29909	149.41682	149.41682			0.00	0	
I2025	On	05/08/2021	Bond Future			149.40119	149.40119	149.53293	149.53293			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/11/2021	Bond Future			151.01364	151.01364	151.15638	151.15638			0.00	0	
Total I2025 Future												0.00	0	7,20
Total For I2025												0.00	0	7,20
I2029	On	04/02/2021	Bond Future			104.75375	104.75375	104.65536	104.65536			0.00	0	2,18
I2029	On	06/05/2021	Bond Future			104.70584	104.70584	104.61215	104.61215			0.00	0	
I2029	On	05/08/2021	Bond Future			105.85196	105.85196	105.76615	105.76615			0.00	0	
I2029	On	04/11/2021	Bond Future			105.84310	105.84310	105.76308	105.76308			0.00	0	
Total I2029 Future												0.00	0	2,18
Total For I2029												0.00	0	2,18
I2033	On	04/02/2021	Bond Future			99.22583	99.22583	99.20044	99.20044			0.00	0	8,13
I2033	On	06/05/2021	Bond Future			99.04400	99.04400	99.02371	99.02371			0.00	0	
I2033	On	05/08/2021	Bond Future			100.12812	100.12812	100.11603	100.11603			0.00	0	
I2033	On	04/11/2021	Bond Future			99.98318	99.98318	99.97733	99.97733			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			112.06549	112.06549	112.03709	112.03709			0.00	0	7,80
I2038	On	06/05/2021	Bond Future			113.23417	113.23417	113.21168	113.21168			0.00	0	
I2038	On	05/08/2021	Bond Future			112.75013	112.75013	112.73708	112.73708			0.00	0	
I2038	On	04/11/2021	Bond Future			113.96701	113.96701	113.96106	113.96106			0.00	0	
Total I2038 Future												0.00	0	7,80
Total For I2038												0.00	0	7,80
I2046	On	04/02/2021	Bond Future			101.34439	101.34439	101.31806	101.31806			0.00	0	14,85
I2046	On	06/05/2021	Bond Future			100.60963	100.60963	100.58838	100.58838			0.00	0	
I2046	On	05/08/2021	Bond Future			101.71109	101.71109	101.69834	101.69834			0.00	0	
I2046	On	04/11/2021	Bond Future			100.99982	100.99982	100.99333	100.99333			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			101.50825	101.50825	101.48178	101.48178			0.00	0	11,02
I2050	On	06/05/2021	Bond Future			102.56654	102.56654	102.54547	102.54547			0.00	0	
I2050	On	05/08/2021	Bond Future			101.75964	101.75964	101.74701	101.74701			0.00	0	
I2050	On	04/11/2021	Bond Future			102.85785	102.85785	102.85159	102.85159			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			6.81886	118.97198	6.93870	118.34173		7.00	713,831.88	6	79,42
R186	On	06/05/2021	Bond Future			6.97722	120.18311	7.10293	119.55293		6.58	0.00	0	
R186	On	05/08/2021	Bond Future			7.14137	116.18871	7.27282	115.56175		6.37	0.00	0	
R186	On	04/11/2021	Bond Future			7.31536	117.41599	7.45348	116.78990		6.14	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												713,831.88	6	79,45
R186	On	04/02/2021	Bond Future	8.16	Call			6,212.70000	6.21270	6,830,790	7.64	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			26.13000	0.02613	13,970	7.64	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			6,260.51000	6.26051	6,879,070	7.64	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			51.28000	0.05128	28,970	7.64	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.17	Put			25.01000	0.02501	13,320	7.64	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			6,164.92000	6.16492	6,782,510	7.64	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			27.30000	0.02730	14,640	7.64	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Call			0.00000	0.00000	2,838,880	7.30	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put			0.00000	0.00000	334,070	7.30	23,384.90	70	
R186	On	04/02/2021	Bond Future	8.00	Call			5,451.26000	5.45126	6,059,200	7.64	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			16,666.70000	16.66670	17,296,740	7.11	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.33000	0.00033	0,190	7.11	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			16,584.65000	16.58465	17,214,680	7.11	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.36000	0.00036	0,210	7.11	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			0.00000	0.00000	2,848,780	6.69	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			0.00000	0.00000	1,239,310	6.69	37,618,015.74	30,354	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			16,625.68000	16.62568	17,255,720	7.11	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.34000	0.00034	0,200	7.11	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,716.33000	6.71633	7,255,060	6.88	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			487.87000	0.48787	399,640	6.88	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,642.04000	6.64204	7,178,660	6.88	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			502.22000	0.50222	411,880	6.88	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			6,679.16000	6.67916	7,216,840	6.88	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			495.00000	0.49500	405,720	6.88	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			4,441.69000	4.44169	4,865,610	6.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,611.70000	1.61170	1,409,530	6.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			4,472.33000	4.47233	4,897,570	6.53	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,598.60000	1.59860	1,397,750	6.53	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			4,503.06000	4.50306	4,929,620	6.54	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,585.60000	1.58560	1,386,070	6.54	0.00	0	
Total R186 Option												37,641,400.64	30,424	30,35
Total For R186												38,355,232.52	30,430	109,78
R197	On	04/02/2021	Bond Future			319.15206	319.15206	319.17367	319.17367			0.00	0	2,44
R197	On	06/05/2021	Bond Future			322.47982	322.47982	322.51910	322.51910			0.00	0	
R197	On	05/08/2021	Bond Future			317.99813	317.99813	318.06484	318.06484			0.00	0	
R197	On	04/11/2021	Bond Future			321.43041	321.43041	321.51837	321.51837			0.00	0	
Total R197 Future												0.00	0	2,44
Total For R197												0.00	0	2,44

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202	On	04/02/2021	Bond Future			221.00408	221.00408	220.94968	220.94968				0.00	0	7,87
R202	On	06/05/2021	Bond Future			223.30828	223.30828	223.26546	223.26546				0.00	0	
R202	On	05/08/2021	Bond Future			221.49732	221.49732	221.47278	221.47278				0.00	0	
R202	On	04/11/2021	Bond Future			223.88777	223.88777	223.87741	223.87741				0.00	0	
Total R202 Future													0.00	0	7,87
Total For R202													0.00	0	7,87
R2023	On	04/02/2021	Bond Future			4.69372	109.37843	4.78325	109.19876		1.59		0.00	0	31,35
R2023	On	06/05/2021	Bond Future			4.77763	106.58607	4.87705	106.41048		1.87		0.00	0	
R2023	On	05/08/2021	Bond Future			4.85936	107.72702	4.97000	107.55867		1.61		0.00	0	
R2023	On	04/11/2021	Bond Future			4.97357	104.95814	5.10105	104.79480		1.46		0.00	0	
Total R2023 Future													0.00	0	31,35
R2023	On	04/02/2021	Bond Future	6.33	Call			3,042.83000	3.04283	3,222,470	2.27		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.04000	0.00004	0,010	2.27		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,062.13000	3.06213	3,241,770	2.27		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.04000	0.00004	0,010	2.27		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,023.53000	3.02353	3,203,170	2.27		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.05000	0.00005	0,020	2.27		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.22000	0.00022	0,130	2.24		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,596.56000	4.59656	4,772,050	2.24		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.24000	0.00024	0,140	2.24		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,613.18000	4.61318	4,788,680	2.24		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.23000	0.00023	0,140	2.24		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,629.80000	4.62980	4,805,300	2.24		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			880.19000	0.88019	990,210	1.74		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			365.12000	0.36512	306,790	1.74		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			859.22000	0.85922	968,050	1.73		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			374.36000	0.37436	314,840	1.73		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			869.68000	0.86968	979,110	1.74		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			369.71000	0.36971	310,790	1.74		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			696.97000	0.69697	607,380	1.45		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			457.95000	0.45795	532,290	1.45		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			690.04000	0.69004	601,040	1.45		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			446.17000	0.44617	519,330	1.45		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			703.94000	0.70394	613,760	1.45		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			452.04000	0.45204	525,790	1.45		0.00	0	
Total R2023 Option													0.00	0	
Total For R2023													0.00	0	31,35
R2030	On	04/02/2021	Bond Future			8.83091	95.11800	8.93636	94.49764		12.11		190,236.00	2	104,97
R2030	On	06/05/2021	Bond Future			9.02540	96.08669	9.13459	95.46527		11.62		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021			9.23062	93.11007	9.34340	92.49017		11.11	0.00	0	
R2030	On	04/11/2021			9.43397	94.09376	9.55067	93.47335		10.79	0.00	0	
Total R2030 Future											190,236.00	2	104,91
R2030	On	04/02/2021	9.16	Call			2,373.53000	2.37353	2,766,200	12.50	0.00	0	
R2030	On	04/02/2021	9.16	Put			1,075.14000	1.07514	847,450	12.50	0.00	0	
R2030	On	04/02/2021	9.30	Put			816.87000	0.81687	631,700	12.68	0.00	0	4,00
R2030	On	04/02/2021	9.35	Call			3,122.03000	3.12203	3,571,120	12.75	0.00	0	
R2030	On	04/02/2021	9.35	Put			738.71000	0.73871	567,440	12.75	0.00	0	2,00
R2030	On	04/02/2021	8.20	Put			4,702.72000	4.70272	4,166,410	11.64	0.00	0	
R2030	On	04/02/2021	9.20	Call			2,523.25000	2.52325	2,928,580	12.55	0.00	0	1,60
R2030	On	04/02/2021	8.37	Put			3,831.33000	3.83133	3,337,370	11.80	0.00	0	
R2030	On	04/02/2021	8.37	Call			436.76000	0.43676	563,160	11.80	0.00	0	1,00
R2030	On	04/02/2021	9.12	Put			1,160.20000	1.16020	919,500	12.45	0.00	0	
R2030	On	04/02/2021	9.15	Put			1,095.93000	1.09593	865,010	12.49	0.00	0	
R2030	On	04/02/2021	9.30	Call			2,916.28000	2.91628	3,351,470	12.68	0.00	0	
R2030	On	04/02/2021	8.36	Call			424.31000	0.42431	547,950	11.79	0.00	0	80
R2030	On	04/02/2021	8.86	Put			1,852.60000	1.85260	1,521,160	12.20	0.00	0	
R2030	On	04/02/2021	8.86	Call			1,403.90000	1.40390	1,692,820	12.20	0.00	0	80
R2030	On	04/02/2021	10.20	Call			7,126.86000	7.12686	7,718,510	13.32	0.00	0	
R2030	On	04/02/2021	8.20	Call			258.58000	0.25858	342,630	11.64	0.00	0	1,60
R2030	On	04/02/2021	9.20	Put			995.08000	0.99508	780,050	12.55	0.00	0	
R2030	On	04/02/2021	9.17	Call			2,410.56000	2.41056	2,806,430	12.51	0.00	0	
R2030	On	04/02/2021	9.17	Put			1,054.66000	1.05466	830,170	12.51	0.00	0	
R2030	On	04/02/2021	9.15	Call			2,336.76000	2.33676	2,726,200	12.49	0.00	0	
R2030	On	04/02/2021	10.20	Put			86.59000	0.08659	57,880	13.32	0.00	0	1,80
R2030	On	04/02/2021	9.12	Call			2,228.07000	2.22807	2,607,730	12.45	0.00	0	1,00
R2030	On	04/02/2021	8.36	Put			3,880.22000	3.88022	3,383,500	11.79	0.00	0	
R2030	On	06/05/2021	9.22	Call			2,974.64000	2.97464	3,312,860	11.76	0.00	0	
R2030	On	06/05/2021	9.22	Put			2,492.24000	2.49224	2,209,040	11.76	0.00	0	70
R2030	On	06/05/2021	7.97	Put			7,422.43000	7.42243	6,899,700	11.00	0.00	0	
R2030	On	06/05/2021	7.97	Call			511.04000	0.51104	609,730	11.00	0.00	0	70
R2030	On	06/05/2021	10.04	Call			5,985.38000	5.98538	6,462,610	12.59	0.00	0	
R2030	On	06/05/2021	9.15	Put			2,678.46000	2.67846	2,380,990	11.72	0.00	0	
R2030	On	06/05/2021	9.15	Call			2,765.74000	2.76574	3,089,690	11.72	0.00	0	
R2030	On	06/05/2021	9.92	Call			5,503.30000	5.50330	5,963,640	12.49	0.00	0	
R2030	On	06/05/2021	9.92	Put			1,186.36000	1.18636	1,025,280	12.49	0.00	0	70
R2030	On	06/05/2021	11.71	Call			13,293.58000	13.29358	13,900,250	12.59	0.00	0	
R2030	On	06/05/2021	9.27	Call			3,129.79000	3.12979	3,478,050	11.80	0.00	0	30
R2030	On	06/05/2021	11.69	Call			13,203.36000	13.20336	13,809,510	12.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/05/2021	Bond Future	11.69	Put		70.38000	0.07038	55,110	12.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		8,927.01000	8.92701	9,484,040	12.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		375.85000	0.37585	311,460	12.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		13,248.47000	13.24847	13,854,890	12.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		1,031.84000	1.03184	887,650	12.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put		267.61000	0.26761	219,130	12.59	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put		3,876.47000	3.87647	3,499,930	11.49	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call		1,780.53000	1.78053	2,025,410	11.49	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put		2,366.48000	2.36648	2,093,320	11.80	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		69.01000	0.06901	54,010	12.59	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		67.68000	0.06768	52,930	12.59	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call		9,860.62000	9.86062	10,433,560	12.59	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		450.54000	0.45054	528,750	10.44	0.00	0	20
R2030	On	05/08/2021	Bond Future	12.10	Call		13,772.35000	13.77235	14,366,290	12.05	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		157.33000	0.15733	131,370	12.05	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		4,426.14000	4.42614	4,062,710	10.93	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,240.36000	2.24036	2,496,830	10.93	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		2,976.47000	2.97647	2,697,100	11.24	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,557.52000	3.55752	3,898,050	11.24	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		6,985.53000	6.98553	7,459,770	12.05	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,278.04000	1.27804	1,132,380	12.05	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,911.78000	6.91178	7,383,670	12.05	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,305.15000	1.30515	1,157,140	12.05	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		6,948.62000	6.94862	7,421,690	12.05	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		6,511.57000	6.51157	6,970,210	12.05	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		1,462.38000	1.46238	1,301,120	12.05	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		5,017.52000	5.01752	4,625,150	10.81	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		1,866.62000	1.86662	2,094,150	10.81	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		10,036.91000	10.03691	9,495,220	10.44	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,291.54000	1.29154	1,144,710	12.05	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,199.21000	7.19921	7,650,880	11.63	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,806.75000	1.80675	1,638,010	11.63	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		849.83000	0.84983	755,670	11.63	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		7,131.89000	7.13189	7,581,450	11.63	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,837.38000	1.83738	1,666,530	11.63	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,165.52000	7.16552	7,616,140	11.63	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,822.02000	1.82202	1,652,230	11.63	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		8,265.74000	8.26574	7,792,400	10.14	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,151.94000	1.15194	1,299,010	10.14	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		6,185.78000	6.18578	5,778,520	10.32	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	8.77	Call			1,930.82000	1.93082	2,143,970	10.32	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,182.41000	10.18241	10,708,660	11.63	0.00	0	
Total R2030 Option												0.00	0	20,90
Total For R2030												190,236.00	2	125,81
R2032	On	04/02/2021	Bond Future			9.76304	92.83492	9.85883	92.24057		14.16	0.00	0	114,90
R2032	On	06/05/2021	Bond Future			9.96994	89.63633	10.06890	89.04090		14.34	0.00	0	
R2032	On	05/08/2021	Bond Future			10.18279	90.59614	10.28464	90.00205		13.17	0.00	0	
R2032	On	04/11/2021	Bond Future			10.40290	87.40883	10.50809	86.81415		13.31	0.00	0	
Total R2032 Future												0.00	0	114,90
R2032	On	04/02/2021	Bond Future	9.62	Call			1,178.60000	1.17860	1,400,350	14.04	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			2,670.52000	2.67052	2,297,920	14.04	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			1,202.80000	1.20280	1,427,700	14.05	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			2,631.58000	2.63158	2,262,130	14.05	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			541.84000	0.54184	667,930	13.66	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			5,979.20000	5.97920	6,500,040	15.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			1,154.70000	1.15470	1,373,330	14.03	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			301.81000	0.30181	228,300	15.66	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			2,709.82000	2.70982	2,334,100	14.03	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			7,054.21000	7.05421	6,493,830	13.10	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			107.32000	0.10732	141,290	13.10	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put			4,151.34000	4.15134	3,683,080	13.66	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			288.61000	0.28861	243,680	15.56	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			3,977.05000	3.97705	4,328,750	14.63	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			11,435.54000	11.43554	11,986,610	15.56	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			284.27000	0.28427	239,910	15.56	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			11,480.96000	11.48096	12,032,590	15.56	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			279.99000	0.27999	236,190	15.56	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			11,390.12000	11.39012	11,940,620	15.56	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			13,529.21000	13.52921	14,100,850	15.56	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			136.94000	0.13694	113,150	15.56	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			2,431.89000	2.43189	2,188,160	14.63	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,579.67000	7.57967	8,021,870	14.27	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,628.44000	1.62844	1,476,550	14.27	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,617.10000	7.61710	8,060,360	14.27	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,613.18000	1.61318	1,462,350	14.27	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,542.31000	7.54231	7,983,440	14.27	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,643.82000	1.64382	1,490,860	14.27	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			8,592.03000	8.59203	8,159,950	12.52	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,603.10000	1.60310	1,765,700	12.52	0.00	0	70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.70	Call		8,347.91000	8.34791	8,785,640	14.34	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		763.65000	0.76365	688,930	14.34	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		8,383.01000	8.38301	8,821,660	14.34	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,981.16000	1.98116	1,824,210	14.34	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,965.61000	1.96561	1,809,580	14.34	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,312.86000	8.31286	8,749,680	14.34	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,996.80000	1.99680	1,838,940	14.34	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,481.69000	6.48169	6,111,850	12.80	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,548.85000	2.54885	2,773,690	12.80	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		12,492.20000	12.49220	13,012,160	14.34	0.00	0	
Total R2032 Option											0.00	0	5,97
Total For R2032											0.00	0	120,90
R2035	On	04/02/2021	Bond Future			10.51912	92.03189	10.61041	91.43087	15.78	184,063.78	2	96,04
R2035	On	06/05/2021	Bond Future			10.73145	88.49594	10.82567	87.89374	16.20	0.00	0	
R2035	On	05/08/2021	Bond Future			10.95286	89.44339	11.04984	88.84228	14.89	0.00	0	
R2035	On	04/11/2021	Bond Future			11.18063	85.91447	11.28073	85.31262	15.02	0.00	0	
Total R2035 Future											184,063.78	2	96,04
R2035	On	04/02/2021	Bond Future	10.05	Call		636.02000	0.63602	768,250	15.14	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		4,422.42000	4.42242	3,953,630	15.14	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		4,213.92000	4.21392	4,655,460	16.83	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		842.99000	0.84299	683,510	16.83	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call		652.80000	0.65280	787,640	15.16	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		4,369.57000	4.36957	3,903,390	15.16	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		619.54000	0.61954	749,190	15.13	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		4,475.65000	4.47565	4,004,280	15.13	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		797.75000	0.79775	954,220	15.30	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		3,960.22000	3.96022	3,515,670	15.30	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		12,244.97000	12.24497	12,797,060	17.61	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		357.55000	0.35755	307,440	17.61	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.40	Put		5,005.51000	5.00551	4,635,690	15.85	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		11,601.08000	11.60108	12,144,570	17.61	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		433.05000	0.43305	374,340	17.61	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	10.81	Put		3,530.27000	3.53027	3,233,760	16.26	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,843.74000	2.84374	2,588,240	16.51	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.15	Put		2,598.72000	2.59872	2,359,410	16.64	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		4,625.62000	4.62562	4,988,510	16.64	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put		5,686.95000	5.68695	5,288,570	15.68	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,842.33000	1.84233	2,046,150	15.68	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call		9,782.76000	9.78276	10,295,450	17.61	0.00	0	

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	10.40	Call		2,235.53000	2.23553	2,467,910	15.85	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call		6,241.44000	6.24144	6,662,230	17.27	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,809.72000	1.80972	1,628,310	17.27	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		8,242.69000	8.24269	8,720,300	17.61	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		1,112.89000	1.11289	988,300	17.61	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		9,737.94000	9.73794	10,249,730	17.61	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,430.54000	3.43054	3,736,230	16.26	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call		5,289.39000	5.28939	5,678,310	16.89	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		2,227.89000	2.22789	2,014,610	16.89	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call		1,428.62000	1.42862	1,599,300	15.44	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		4,253.20000	4.25320	4,599,900	16.51	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		738.11000	0.73811	647,700	17.61	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		728.93000	0.72893	639,420	17.61	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		9,693.16000	9.69316	10,204,050	17.61	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		747.38000	0.74738	656,070	17.61	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,642.42000	2.64242	2,901,800	16.01	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		4,421.73000	4.42173	4,078,910	16.01	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		6,573.89000	6.57389	6,142,370	15.44	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		49,248.49000	49.24849	48,647,400	13.91	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.07000	0.00007	0,090	13.91	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		49,481.77000	49.48177	48,880,680	13.91	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.08000	0.00008	0,100	13.91	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		8,312.85000	8.31285	7,876,230	14.20	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,600.99000	1.60099	1,765,480	14.20	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,342.46000	5.34246	5,697,450	15.57	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		49,365.07000	49.36507	48,763,980	13.91	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,401.28000	3.40128	3,155,160	15.57	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.08000	0.00008	0,100	13.91	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,387.61000	3.38761	3,660,110	14.91	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		5,139.09000	5.13909	4,810,480	14.91	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put		8,779.23000	8.77923	8,363,770	14.36	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,135.73000	2.13573	2,322,120	14.36	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		9,301.39000	9.30139	8,872,500	14.26	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,918.88000	1.91888	2,091,840	14.26	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,427.16000	6.42716	6,795,840	15.81	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,194.48000	9.19448	9,638,030	16.16	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,185.15000	2.18515	2,026,850	16.16	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		9,122.11000	9.12211	9,563,910	16.16	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,218.06000	2.21806	2,058,010	16.16	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		9,158.27000	9.15827	9,600,950	16.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2035	On	04/11/2021	Bond Future	11.08	Put			5,452.79000	5.45279	5,143,110	15.08	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call			3,012.55000	3.01255	3,247,600	14.72	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			14,130.84000	14.13084	14,663,000	16.16	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			762.69000	0.76269	693,000	16.16	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call			4,239.54000	4.23954	4,531,710	15.08	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			2,201.55000	2.20155	2,042,380	16.16	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			3,687.72000	3.68772	3,454,550	15.81	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			7,104.15000	7.10415	6,737,350	14.72	0.00	0	
Total R2035 Option												0.00	0	15,77
Total For R2035												184,063.78	2	111,82
R2037	On	04/02/2021	Bond Future			10.70413	83.50728	10.77453	83.04412		17.74	3,256,783.92	39	131,67
R2037	On	06/05/2021	Bond Future			10.91460	84.35786	10.98711	83.89461		17.32	0.00	0	
R2037	On	05/08/2021	Bond Future			11.13574	81.00542	11.21016	80.54439		16.75	0.00	0	
R2037	On	04/11/2021	Bond Future			11.35136	81.86138	11.42790	81.40073		16.06	0.00	0	
Total R2037 Future												3,256,783.92	39	131,61
R2037	On	04/02/2021	Bond Future	10.28	Call			770.78000	0.77078	881,100	16.99	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			4,108.69000	4.10869	3,755,850	16.99	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			789.77000	0.78977	902,140	17.01	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			235.68000	0.23568	189,430	19.74	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			7,537.87000	7.53787	7,954,780	19.74	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			7,179.89000	7.17989	7,590,240	19.74	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			277.56000	0.27756	224,750	19.74	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			3,173.69000	3.17369	2,864,320	17.36	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call			16,366.31000	16.36631	16,829,080	19.74	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			1.08000	0.00108	0,690	19.74	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			2,328.35000	2.32835	2,568,430	17.88	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			1,836.13000	1.83613	1,613,050	17.88	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			910.12000	0.91012	1,035,100	17.12	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			4,159.57000	4.15957	3,804,690	16.97	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			4,058.20000	4.05820	3,707,410	17.01	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			752.09000	0.75209	860,370	16.97	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			3,763.40000	3.76340	3,425,220	17.12	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			8,000.72000	8.00072	7,559,720	16.05	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			111.00000	0.11100	133,160	16.05	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.48	Call			1,209.65000	1.20965	1,363,440	17.36	0.00	0	24
R2037	On	06/05/2021	Bond Future	12.42	Call			9,283.44000	9.28344	9,664,590	18.83	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			889.21000	0.88921	807,110	18.83	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			9,326.82000	9.32682	9,708,720	18.83	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			878.76000	0.87876	797,410	18.83	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	06/05/2021	Bond Future	12.44	Call		9.370.25000	9.37025	9,752,900	18.83	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		868.41000	0.86841	787,810	18.83	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,988.60000	1.98860	1,861,870	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,122.16000	8.12216	8,454,880	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,022.93000	2.02293	1,894,620	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,159.59000	8.15959	8,493,090	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,005.71000	2.00571	1,878,180	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,197.06000	8.19706	8,531,360	18.15	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,796.95000	9.79695	10,142,680	17.28	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,028.86000	2.02886	1,913,940	17.28	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,724.81000	9.72481	10,069,270	17.28	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,059.15000	2.05915	1,942,960	17.28	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		9,760.86000	9.76086	10,105,950	17.28	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,043.96000	2.04396	1,928,400	17.28	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											3,256,783.92	39	132,91
R2040	On	04/02/2021	Bond Future			10.81689	85.69703	10.90753	85.06091	18.18	514,182.18	6	79,9
R2040	On	06/05/2021	Bond Future			11.02231	86.56987	11.11595	85.93198	17.90	0.00	0	
R2040	On	05/08/2021	Bond Future			11.23799	82.99088	11.33453	82.35349	17.36	0.00	0	
R2040	On	04/11/2021	Bond Future			11.44786	83.86776	11.54747	83.22913	16.54	0.00	0	
Total R2040 Future											514,182.18	6	79,9
R2040	On	04/02/2021	Bond Future	10.41	Call		807.62000	0.80762	966,350	17.59	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		4,395.06000	4.39506	3,917,670	17.59	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		827.96000	0.82796	989,620	17.62	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		5,379.35000	5.37935	4,855,690	17.21	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		510.79000	0.51079	623,250	17.21	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		5,167.70000	5.16770	5,660,860	19.91	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		6,476.15000	6.47615	5,913,680	16.78	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		297.00000	0.29700	370,650	16.78	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		6,054.40000	6.05440	6,578,090	20.34	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		4,449.60000	4.44960	3,969,320	17.57	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		10,914.34000	10.91434	10,288,630	16.13	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		30.79000	0.03079	41,200	16.13	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		4,340.94000	4.34094	3,866,480	17.62	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		787.60000	0.78760	943,440	17.57	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		551.04000	0.55104	438,610	20.34	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		740.45000	0.74045	597,490	19.91	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		10,255.51000	10.25551	9,633,510	16.13	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		43.05000	0.04305	57,170	16.13	0.00	0	80

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	12.43	Put		1,087.00000	1.08700	965,310	19.51	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,320.20000	9.32020	9,837,480	19.51	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		1,074.61000	1.07461	954,000	19.51	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,230.55000	9.23055	9,745,680	19.51	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		2,508.63000	2.50863	2,277,030	18.71	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,558.35000	5.55835	5,964,640	18.71	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		13,654.67000	13.65467	14,245,690	19.51	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		1,099.50000	1.09950	976,740	19.51	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		333.76000	0.33376	286,890	19.51	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		9,275.35000	9.27535	9,791,550	19.51	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		4,816.42000	4.81642	4,452,910	17.72	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,843.86000	2.84386	3,118,240	17.72	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		8,971.29000	8.97129	9,445,790	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		1,975.04000	1.97504	1,812,150	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,011.06000	9.01106	9,486,600	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,958.05000	1.95805	1,796,200	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,931.57000	8.93157	9,405,020	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,606.90000	3.60690	3,897,320	17.16	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		3,875.00000	3.87500	3,601,890	17.68	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,269.56000	5.26956	5,633,840	17.68	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		18,668.86000	18.66886	19,281,950	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,992.15000	1.99215	1,828,210	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		190.80000	0.19080	166,500	18.82	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		5,508.36000	5.50836	5,161,390	17.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,126.89000	10.12689	10,606,210	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,197.77000	2.19777	2,038,460	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,164.54000	10.16454	10,644,740	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,181.58000	2.18158	2,023,150	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,089.26000	10.08926	10,567,710	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,214.05000	2.21405	2,053,870	17.77	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											514,182.18	6	87,4
R2044	On	04/02/2021	Bond Future			10.89351	82.25534	10.99407	81.54616	19.13	329,021.36	4	51,67
R2044	On	06/05/2021	Bond Future			11.09153	83.09321	11.19556	82.38135	18.84	0.00	0	
R2044	On	05/08/2021	Bond Future			11.29927	79.60215	11.40674	78.88970	18.27	0.00	0	
R2044	On	04/11/2021	Bond Future			11.50110	80.44327	11.61218	79.72847	17.37	0.00	0	
Total R2044 Future											329,021.36	4	51,67
R2044	On	04/02/2021	Bond Future	10.84	Call		1,667.23000	1.66723	1,968,760	18.87	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		2,758.04000	2.75804	2,350,390	18.87	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/02/2021	Bond Future	10.29	Call			430.25000	0.43025	544,870	17.55	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			5,622.99000	5.62299	5,028,430	17.55	0.00	0	2f
R2044	On	04/02/2021	Bond Future	9.66	Put			10,367.76000	10.36776	9,674,940	16.94	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			182.12000	0.18212	239,820	17.02	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			533.75000	0.53375	668,690	17.75	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			5,185.68000	5.18568	4,611,440	17.75	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			43.20000	0.04320	59,560	16.94	0.00	0	2f
R2044	On	04/02/2021	Bond Future	10.37	Call			549.76000	0.54976	687,720	17.77	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			5,124.89000	5.12489	4,553,670	17.77	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			518.00000	0.51800	649,930	17.72	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			5,246.84000	5.24684	4,669,590	17.72	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			7,353.19000	7.35319	6,701,710	17.02	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			9,215.89000	9.21589	9,791,100	20.53	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			8,953.06000	8.95306	9,521,040	20.53	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			3,206.92000	3.20692	2,903,800	19.38	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.79	Call			6,169.12000	6.16912	6,645,410	20.10	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put			2,298.44000	2.29844	2,062,870	20.10	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.35	Put			3,347.58000	3.34758	3,034,930	19.29	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			4,384.95000	4.38495	4,784,160	19.29	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	12.45	Put			1,191.22000	1.19122	1,048,570	20.53	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			1,126.66000	1.12666	990,010	20.53	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.90	Call			6,646.46000	6.64646	7,139,490	20.33	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			2,094.56000	2.09456	1,875,730	20.33	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			8,909.42000	8.90942	9,476,170	20.53	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			1,217.91000	1.21791	1,072,800	20.53	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			4,151.43000	4.15143	3,789,020	18.96	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	10.70	Put			5,780.78000	5.78078	5,334,840	18.48	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			2,291.56000	2.29156	2,557,480	18.48	0.00	0	3,1f
R2044	On	06/05/2021	Bond Future	11.40	Call			4,575.25000	4.57525	4,983,990	19.38	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			1,204.50000	1.20450	1,060,620	20.53	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			8,996.75000	8.99675	9,565,960	20.53	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			3,497.93000	3.49793	3,847,380	18.96	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			9,196.11000	9.19611	9,733,970	19.80	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			1,911.18000	1.91118	1,736,590	19.80	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			9,117.58000	9.11758	9,653,200	19.80	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			1,944.11000	1.94411	1,767,280	19.80	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call			9,156.82000	9.15682	9,693,570	19.80	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			1,927.58000	1.92758	1,751,880	19.80	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			2,338.08000	2.33808	2,154,280	18.67	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			9,907.22000	9.90722	10,439,190	18.67	0.00	0	

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	04/11/2021	Bond Future	12.91	Put			2,321.29000	2.32129	2,138,460	18.67	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			9,833.88000	9.83388	10,363,890	18.67	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			2,354.98000	2.35498	2,170,190	18.67	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			9,870.53000	9.87053	10,401,530	18.67	0.00	0	
Total R2044 Option												0.00	0	19,35
Total For R2044												329,021.36	4	71,07
R2048	On	04/02/2021	Bond Future			10.79629	86.05356	10.89155	85.35823		18.42	344,214.24	4	116,10
R2048	On	06/05/2021	Bond Future			10.98166	82.51977	11.08016	81.82195		19.20	0.00	0	
R2048	On	05/08/2021	Bond Future			11.17404	83.40330	11.27570	82.70504		17.66	0.00	0	
R2048	On	04/11/2021	Bond Future			11.37045	79.87362	11.47561	79.17318		17.65	0.00	0	
Total R2048 Future												344,214.24	4	116,10
R2048	On	04/02/2021	Bond Future	10.47	Call			958.73000	0.95873	1,155,950	17.94	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			4,116.77000	4.11677	3,618,660	17.94	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			982.42000	0.98242	1,183,090	17.96	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			4,170.97000	4.17097	3,669,420	17.92	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put			2,570.51000	2.57051	2,191,020	18.50	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call			1,902.45000	1.90245	2,218,290	18.50	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put			8,736.25000	8.73625	8,073,510	16.31	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call			97.71000	0.09771	130,300	16.31	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put			4,063.07000	4.06307	3,568,410	17.96	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put			811.06000	0.81106	647,440	20.04	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call			5,016.86000	5.01686	5,548,570	20.04	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put			2,772.43000	2.77243	2,374,620	18.42	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call			1,735.42000	1.73542	2,032,940	18.42	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			935.41000	0.93541	1,129,190	17.92	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			9,274.13000	9.27413	9,836,200	20.95	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			1,157.05000	1.15705	1,021,300	20.95	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			9,319.09000	9.31909	9,882,350	20.95	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			1,144.01000	1.14401	1,009,450	20.95	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			9,229.20000	9.22920	9,790,090	20.95	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			1,170.21000	1.17021	1,033,280	20.95	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			1,875.00000	1.87500	1,707,190	19.14	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			9,535.06000	9.53506	10,066,590	19.14	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			1,858.82000	1.85882	1,692,090	19.14	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			9,575.64000	9.57564	10,108,260	19.14	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			1,842.76000	1.84276	1,677,120	19.14	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			9,494.51000	9.49451	10,024,960	19.14	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			10,339.19000	10.33919	10,869,600	18.95	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			2,178.29000	2.17829	2,008,260	18.95	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	12.85	Call			10.37709000	10.37709	10,908,440	18.95	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			2,162.16000	2.16216	1,993,070	18.95	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			10,301.31000	10.30131	10,830,780	18.95	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			2,194.52000	2.19452	2,023,550	18.95	0.00	0	
Total R2048 Option												0.00	0	4,28
Total For R2048												344,214.24	4	120,38
R209	On	04/02/2021	Bond Future			10.30313	71.50914	10.38763	71.01816		18.64	22,739,906.52	318	25,9
R209	On	06/05/2021	Bond Future			10.48823	69.09799	10.57517	68.60581		18.71	0.00	0	5,2
R209	On	05/08/2021	Bond Future			10.67705	69.83786	10.76615	69.34639		17.16	0.00	0	
R209	On	04/11/2021	Bond Future			10.87014	67.43591	10.96174	66.94368		17.43	0.00	0	
Total R209 Future												22,739,906.52	318	31,16
R209	On	04/02/2021	Bond Future	10.11	Call			1,156.20000	1.15620	1,330,270	18.48	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			2,788.37000	2.78837	2,471,460	18.48	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			1,178.36000	1.17836	1,354,800	18.49	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			2,750.78000	2.75078	2,436,240	18.49	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			1,134.31000	1.13431	1,306,020	18.47	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			2,826.30000	2.82630	2,507,030	18.47	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			1,227.45000	1.22745	1,107,900	20.26	0.00	0	3,7
R209	On	06/05/2021	Bond Future	10.25	Put			4,147.89000	4.14789	3,861,080	18.47	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			568.59000	0.56859	502,730	20.26	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.23	Call			9,049.78000	9.04978	9,474,770	20.26	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			2,141.33000	2.14133	1,957,550	19.33	0.00	0	3,5
R209	On	06/05/2021	Bond Future	10.00	Put			5,075.55000	5.07555	4,752,980	18.22	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call			1,722.40000	1.72240	1,892,010	18.22	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			6,662.85000	6.66285	7,035,480	20.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			9,010.74000	9.01074	9,435,060	20.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			590.43000	0.59043	522,570	20.26	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,280.60000	2.28060	2,485,970	18.47	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call			5,365.04000	5.36504	5,702,340	19.78	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			1,712.58000	1.71258	1,557,700	19.78	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.25	Call			9,127.95000	9.12795	9,554,270	20.26	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			6,137.53000	6.13753	5,780,540	17.95	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			1,253.19000	1.25319	1,388,380	17.95	0.00	0	6,2
R209	On	06/05/2021	Bond Future	11.00	Call			4,474.57000	4.47457	4,782,970	19.33	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			583.07000	0.58307	515,880	20.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			9,088.86000	9.08886	9,514,520	20.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			575.79000	0.57579	509,270	20.26	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call			3,207.95000	3.20795	3,463,320	18.81	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			3,068.31000	3.06831	2,831,500	18.81	0.00	0	6,2

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/08/2021	Bond Future	11.81	Put		1,777.73000	1.77773	1,643,720	18.60	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,104.30000	7.10430	7,460,060	18.60	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,808.67000	1.80867	1,672,960	18.60	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,137.47000	7.13747	7,494,070	18.60	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,793.15000	1.79315	1,658,280	18.60	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,170.68000	7.17068	7,528,140	18.60	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,173.29000	8.17329	8,533,620	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,049.42000	2.04942	1,917,520	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,110.45000	8.11045	8,469,370	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,079.59000	2.07959	1,946,280	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		8,141.85000	8.14185	8,501,470	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,064.46000	2.06446	1,931,850	18.78	0.00	0	
Total R209 Option											0.00	0	43,37
Total For R209											22,739,906.52	318	74,54
R210	On	04/02/2021	Bond Future			194.90493	194.90493	195.12344	195.12344		0.00	0	1,2
R210	On	06/05/2021	Bond Future			194.22117	194.22117	194.45275	194.45275		0.00	0	
R210	On	05/08/2021	Bond Future			196.34739	196.34739	196.59792	196.59792		0.00	0	
R210	On	04/11/2021	Bond Future			195.72414	195.72414	195.98996	195.98996		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			170.22791	170.22791	170.24790	170.24790		0.00	0	5,7
R212	On	06/05/2021	Bond Future			172.00309	172.00309	172.03263	172.03263		0.00	0	
R212	On	05/08/2021	Bond Future			171.55150	171.55150	171.59597	171.59597		0.00	0	
R212	On	04/11/2021	Bond Future			173.40306	173.40306	173.45906	173.45906		0.00	0	
Total R212 Future											0.00	0	5,7
Total For R212											0.00	0	5,7
R213	On	04/02/2021	Bond Future			9.28292	88.41024	9.38844	87.80001	13.58	0.00	0	8,8
R213	On	06/05/2021	Bond Future			9.47252	85.78237	9.58147	85.17068	13.55	0.00	0	
R213	On	05/08/2021	Bond Future			9.67002	86.70070	9.78223	86.08974	12.46	0.00	0	
R213	On	04/11/2021	Bond Future			9.87567	84.08782	9.99156	83.47588	12.62	0.00	0	
Total R213 Future											0.00	0	8,8
R213	On	04/02/2021	Bond Future	9.40	Call		1,719.09000	1.71909	2,032,680	13.71	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put		1,652.58000	1.65258	1,355,940	13.71	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call		1,748.89000	1.74889	2,065,800	13.72	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put		1,624.91000	1.62491	1,331,590	13.72	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call		1,689.56000	1.68956	1,999,840	13.70	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put		1,680.58000	1.68058	1,380,630	13.70	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		141.19000	0.14119	114,320	14.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	06/05/2021	Bond Future	11.89	Call		11,844.69000	11.84469	12,428,710	14.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		146.09000	0.14609	118,420	14.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call		11,888.04000	11.88804	12,472,460	14.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		143.62000	0.14362	116,350	14.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		11,931.39000	11.93139	12,516,210	14.67	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		2,549.54000	2.54954	2,310,750	12.77	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Put		4,702.99000	4.70299	4,340,300	12.17	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		2,260.97000	2.26097	2,509,240	12.17	0.00	0	20
R213	On	05/08/2021	Bond Future	10.86	Put		1,422.99000	1.42299	1,272,070	13.50	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		6,934.35000	6.93435	7,392,150	13.50	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		1,451.13000	1.45113	1,297,970	13.50	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		6,723.28000	6.72328	7,174,260	13.50	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		1,538.18000	1.53818	1,378,200	13.50	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call		4,459.20000	4.45920	4,831,370	12.77	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		6,969.76000	6.96976	7,428,690	13.50	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		1,437.00000	1.43700	1,284,970	13.50	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		7,005.25000	7.00525	7,465,290	13.50	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,885.95000	1.88595	1,720,050	13.59	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		7,485.07000	7.48507	7,932,100	13.59	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,870.86000	1.87086	1,705,950	13.59	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		7,419.40000	7.41940	7,864,460	13.59	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,901.12000	1.90112	1,734,240	13.59	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		7,452.21000	7.45221	7,898,250	13.59	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			10.68414	68.59626	10.77903	68.03893	20.42	0.00	0	15,47
R214	On	06/05/2021	Bond Future			10.86507	66.01873	10.96287	65.45936	20.56	0.00	0	
R214	On	05/08/2021	Bond Future			11.05224	66.72553	11.15282	66.16581	18.83	0.00	0	
R214	On	04/11/2021	Bond Future			11.24319	64.15383	11.34686	63.59235	19.18	0.00	0	
Total R214 Future											0.00	0	15,47
R214	On	04/02/2021	Bond Future	10.32	Call		851.62000	0.85162	1,008,270	19.83	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		3,619.45000	3.61945	3,218,770	19.83	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		870.00000	0.87000	1,029,120	19.85	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		3,575.56000	3.57556	3,177,350	19.85	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		833.58000	0.83358	987,770	19.81	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		3,663.76000	3.66376	3,260,620	19.81	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		7,718.39000	7.71839	8,165,060	22.28	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,024.84000	1.02484	912,140	22.28	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		7,754.82000	7.75482	8,202,420	22.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	06/05/2021	Bond Future	12.26	Put		1,013.76000	1.01376	901,990	22.28	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		7,791.28000	7.79128	8,239,810	22.28	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,002.78000	1.00278	891,940	22.28	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,213.47000	2.21347	2,042,620	20.42	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,716.02000	6.71602	7,102,940	20.42	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,248.78000	2.24878	2,075,980	20.42	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,747.39000	6.74739	7,135,290	20.42	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,231.07000	2.23107	2,059,250	20.42	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,778.81000	6.77881	7,167,680	20.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,023.76000	8.02376	8,425,090	20.67	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,376.65000	2.37665	2,216,500	20.67	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,963.84000	7.96384	8,363,590	20.67	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,409.12000	2.40912	2,247,390	20.67	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,993.78000	7.99378	8,394,320	20.67	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,392.83000	2.39283	2,231,890	20.67	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	15,47
Total for Bond											65,913,640.52	30,805	1,084,61
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 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 R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future									0.00	0	
Total For R209									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
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			753.59500	753.59500	749.27500	749.27500			0.00	0	96
GOVI On 06/05/2021 GOVI			761.26900	761.26900	756.93900	756.93900			0.00	0	
GOVI On 05/08/2021 GOVI			769.33100	769.33100	765.01500	765.01500			0.00	0	
GOVI On 04/11/2021 GOVI			777.54000	777.54000	773.22500	773.22500			0.00	0	
Total GOVI Future									0.00	0	96

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	750.95	Call			0.00000	0.00000	26,450,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Put			16,750.00000	1.67500	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Call			0.00000	0.00000	26,350,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Put			16,850.00000	1.68500	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Call			0.00000	0.00000	26,550,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Put			16,650.00000	1.66500	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			782,690.00000	78.26900	825,990,000		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			782,590.00000	78.25900	825,890,000		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			782,490.00000	78.24900	825,790,000		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			458,850.00000	45.88500	502,010,000		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			458,750.00000	45.87500	501,910,000		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			458,650.00000	45.86500	501,810,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			448,150.00000	44.81500	491,300,000		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			448,050.00000	44.80500	491,200,000		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			448,250.00000	44.82500	491,400,000		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			786.77700	786.77700	782.81600	782.81600			0.00	0	
AL37	On	06/05/2021	Index Future			794.78900	794.78900	790.82300	790.82300			0.00	0	
AL37	On	05/08/2021	Index Future			803.20600	803.20600	799.26000	799.26000			0.00	0	
AL37	On	04/11/2021	Index Future			811.77500	811.77500	807.83800	807.83800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			869.34800	869.34800	864.11200	864.11200			0.00	0	
AL7T	On	06/05/2021	Index Future			878.20100	878.20100	872.95100	872.95100			0.00	0	
AL7T	On	05/08/2021	Index Future			887.50100	887.50100	882.26400	882.26400			0.00	0	
AL7T	On	04/11/2021	Index Future			896.97000	896.97000	891.73300	891.73300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	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
ALBI	On	04/02/2021	Index Future			762.78500	762.78500	758.42700	758.42700			0.00	0	23
ALBI	On	06/05/2021	Index Future			770.55300	770.55300	766.18500	766.18500			0.00	0	
ALBI	On	05/08/2021	Index Future			778.71300	778.71300	774.35900	774.35900			0.00	0	
ALBI	On	04/11/2021	Index Future			787.02100	787.02100	782.66900	782.66900			0.00	0	
Total ALBI Future												0.00	0	23
Total For ALBI												0.00	0	23
IGOV	On	04/02/2021	Index Future			271.70900	271.70900	271.75600	271.75600			0.00	0	1,08
IGOV	On	06/05/2021	Index Future			274.54300	274.54300	274.60300	274.60300			0.00	0	
IGOV	On	05/08/2021	Index Future			277.51700	277.51700	277.59900	277.59900			0.00	0	
IGOV	On	04/11/2021	Index Future			280.54300	280.54300	280.64400	280.64400			0.00	0	
Total IGOV Future												0.00	0	1,11
Total For IGOV												0.00	0	1,11
Total for Index												0.00	0	1,34
JIBAR F	On	20/01/2021	Jibar Future			3.63500	96.36500	3.61500	96.38500			0.00	0	
JIBAR F	On	17/02/2021	Jibar Future			3.51000	96.49000	3.52000	96.48000			0.00	0	
JIBAR F	On	17/03/2021	Jibar Future			3.49500	96.50500	3.50500	96.49500			0.00	0	
JIBAR F	On	21/04/2021	Jibar Future			3.44000	96.56000	3.45000	96.55000			0.00	0	
JIBAR F	On	19/05/2021	Jibar Future			3.44000	96.56000	3.45000	96.55000			0.00	0	
JIBAR F	On	15/06/2021	Jibar Future			3.40500	96.59500	3.42500	96.57500			0.00	0	
JIBAR F	On	15/09/2021	Jibar Future			3.48000	96.52000	3.51000	96.49000			0.00	0	30,00
JIBAR F	On	15/12/2021	Jibar Future			3.69500	96.30500	3.72500	96.27500			0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			3.71500	96.28500	3.75000	96.25000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.09000	95.91000	4.13000	95.87000			0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			4.35500	95.64500	4.39500	95.60500			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			4.51500	95.48500	4.64500	95.35500			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			90.49000	90.49000	90.52000	90.52000			0.00	0	
Total 5Y STND Future												0.00	0	
Total For 5Y STND												0.00	0	
Total for Interest Rate Swap												0.00	0	
Total for Derivatives :											65,913,640.52	30,805	1,116,96	
AA06	On	15/04/2021	Spot Bond					0.00000	100.79765			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.49500	103.06918	5.49500	103.00814				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.40000	301.05848	3.40000	300.88043				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.13573				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.90200				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	99.93318	9.65000	99.84562				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.34433				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.10574				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.05104				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.72288				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.68606				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.21443				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	

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 30/05/2024 Spot Bond					0.00000	102.75036				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.93063				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	103.13731				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.91570				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.44014				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.22865				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.13257				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.13311				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.42883				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.99073				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.04449				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.82282				0.00	0	
Total ABFN34 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 ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.09677				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.39870				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.96660				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.74530				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.53741				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.80341				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.90180				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.00730				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.86459				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.89172				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.91114				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.99998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.30069				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.31901				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.37131				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.71176				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.17527				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.13000	4.13000	4.13000	145.92468				0.00	0	9,498,60
Total ABKI03 SPOT										0.00	0	9,498,60
Total For ABKI03										0.00	0	9,498,60
ABKI03 On 13/10/2021 Spot Bond			100.00000	68.20550	100.00000	67.58545				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.24000	7.24000	7.24000	138.02499				0.00	0	21,906,90
Total ABKI04 SPOT										0.00	0	21,906,90
Total For ABKI04										0.00	0	21,906,90
ABKI04 On 13/03/2024 Spot Bond			100.00000	17.79672	100.00000	17.63406				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	100.77411				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.69000	215.82544	2.69000	215.71466				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN61 On 31/01/2025 Spot Bond			2.81000	2.81000	2.81000	146.89603				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.65000	4.65000	4.65000	181.99700				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	208.96329				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.33500	6.33500	6.33500	105.29027				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.83000	6.83000	6.83000	117.88649				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.99500	4.99500	4.99500	102.02074				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.52500	103.40739	4.52500	103.35678				0.00	0	420,000,00
Total ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			4.83500	107.54532	4.83500	107.48856				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.15500	109.37557	5.15500	109.31408			1,241,324,000,000.00		240,800,000	113,200,00
Total ABS15 SPOT									1,241,324,000,000.00		240,800,000	113,200,00
Total For ABS15									1,241,324,000,000.00		240,800,000	113,200,00
ABS16 On 11/11/2025 Spot Bond			6.39500	117.84897	6.39500	117.76704				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.60500	117.34551	7.60500	117.24876				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.30500	113.94872	5.30500	113.88281				0.00	0	
Total ABS18 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 ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.71500	112.35123	6.71500	112.26926				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.10397	100.00000	11.99599				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.75000	1.75000	1.75000	314.76119		1,050,000,000,000.00		600,000,000	310,000,000	
Total ABS12 SPOT								1,050,000,000,000.00		600,000,000	310,000,000	
Total For ABSI2								1,050,000,000,000.00		600,000,000	310,000,000	
ABSI4 On 31/01/2022 Spot Bond			1.25000	171.26624	1.25000	171.20519				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.70500	9.70500	9.70500	108.55191				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.02151				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.01989				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.01808				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.01834				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.49316				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.01996				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.01996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.02138				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.02138				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	165.59871				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	167.75910				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.01736				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.86071				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.01702				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.01578				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.34927				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.56936				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.37603				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI04 On 21/11/2023 Spot Bond					0.00000	100.38025				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.37436				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.26326				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	97.99569				0.00	4,800,000,000	2,400,000,000
Total AGL03 SPOT										0.00	4,800,000,000	2,400,000,000
Total For AGL03										0.00	4,800,000,000	2,400,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	105.26252				0.00	2,706,400,000	1,386,600,000
Total AGT01 SPOT										0.00	2,706,400,000	1,386,600,000
Total For AGT01										0.00	2,706,400,000	1,386,600,000
AGT02 On 28/11/2024 Spot Bond					0.00000	101.37279				0.00	496,800,000	124,200,000
Total AGT02 SPOT										0.00	496,800,000	124,200,000
Total For AGT02										0.00	496,800,000	124,200,000
AGT03 On 05/06/2025 Spot Bond					0.00000	98.35067				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.64532				0.00	2,800,000,000	1,900,000,000
Total AGT04 SPOT										0.00	2,800,000,000	1,900,000,000
Total For AGT04										0.00	2,800,000,000	1,900,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.89211				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.89211				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.05427				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.86510				0.00	0	
Total AHF3A5 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 AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.85609				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.95523				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	101.05433				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.37843				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.47738				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.63723				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.39211				0.00	120,000,000	30,000,00
Total AHF5A2 SPOT										0.00	120,000,000	30,000,00
Total For AHF5A2										0.00	120,000,000	30,000,00
AHF5A On 21/08/2023 Spot Bond			6.02500	112.70964	6.02500	112.63695				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.41742				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.45115				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.68669				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.68820				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.88609				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.41735				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.45107				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.68650				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.38363				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.43423				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.46794				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.75361				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.90500	112.02004	6.90500	111.93650				0.00	0	32,000,00
Total AIR02 SPOT										0.00	0	32,000,00
Total For AIR02										0.00	0	32,000,00
AIR04 On 29/05/2024 Spot Bond			6.02500	110.56613	6.02500	110.49364				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.29500	93.39018	11.29500	93.27686				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRL01 On 30/04/2028 Spot Bond			5.08000	179.63912	5.08000	179.50045				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.07091				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.92034				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.17115				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.69418				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.11258				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.35366				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.48203				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	99.89108				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.03702				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.17500	223.58879	5.17500	223.41390				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.19000	201.60114	5.19000	201.44314				0.00	0	
Total ASN037 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 ASN037										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	100.24544				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										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			2.23000	169.49126	2.23000	169.41296			788,528,000,000.00		353,600,000	88,400,00
Total ASN137 SPOT									788,528,000,000.00		353,600,000	88,400,00
Total For ASN137									788,528,000,000.00		353,600,000	88,400,00
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	97.41450				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.71865				0.00	160,000,000	40,000,00
Total ASN146 SPOT										0.00	160,000,000	40,000,00
Total For ASN146										0.00	160,000,000	40,000,00
ASN14: On 04/05/2021 Spot Bond					0.00000	100.73381				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.27500	169.41042	2.27500	169.33133				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	54.07548				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.33638				0.00	80,000,000	20,000,00
Total ASN152 SPOT										0.00	80,000,000	20,000,00
Total For ASN152										0.00	80,000,000	20,000,00
ASN15: On 31/03/2028 Spot Bond			5.29000	174.82841	5.29000	174.68953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN160 On 08/08/2021 Spot Bond					0.00000	100.65591				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN161 On 19/08/2021 Spot Bond					0.00000	100.47659				0.00	80,000,000	20,000,000
Total ASN161 SPOT										0.00	80,000,000	20,000,000
Total For ASN161										0.00	80,000,000	20,000,000
ASN162 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	
ASN164 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	
ASN165 On 20/06/2021 Spot Bond					0.00000	100.23259				0.00	7,100,000,000	3,550,000,000
Total ASN165 SPOT										0.00	7,100,000,000	3,550,000,000
Total For ASN165										0.00	7,100,000,000	3,550,000,000
ASN170 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	
ASN171 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	
ASN175 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN18 On 20/06/2022 Spot Bond					0.00000	100.02570				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	99.90841				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.20000	101.95288	5.20000	101.87348				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.01319				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.01387				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.00935				0.00	16,800,000	22,200,000
Total ASN204 SPOT										0.00	16,800,000	22,200,000
Total For ASN204										0.00	16,800,000	22,200,000
ASN20 On 24/08/2021 Spot Bond					0.00000	100.51880				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	100.59569				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.34307				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.31040				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.02554				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.00690				0.00	0	
Total ASN274 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 ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.51681				0.00	80,000,000	20,000,000
Total ASN278 SPOT										0.00	80,000,000	20,000,000
Total For ASN278										0.00	80,000,000	20,000,000
ASN278 On 20/08/2048 Spot Bond					0.00000	100.47207				0.00	80,000,000	20,000,000
Total ASN279 SPOT										0.00	80,000,000	20,000,000
Total For ASN279										0.00	80,000,000	20,000,000
ASN279 On 21/08/2023 Spot Bond					0.00000	100.41573				0.00	0	0
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.15557				0.00	0	0
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	99.94161				0.00	480,000,000	120,000,000
Total ASN291 SPOT										0.00	480,000,000	120,000,000
Total For ASN291										0.00	480,000,000	120,000,000
ASN291 On 20/12/2023 Spot Bond					0.00000	100.01687				0.00	0	0
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.03040				0.00	0	0
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 20/01/2021 Spot Bond					0.00000	100.15666				0.00	0	0
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN315 On 31/03/2029 Spot Bond			4.77500	4.77500	4.77500	97.20810				0.00	0	0
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.40500	5.40500	5.40500	88.96196				0.00	0	0
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.01428				0.00	0	0
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.02076				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 ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.64161				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.01462				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.31000	100.51077	5.31000	100.43132				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.01765				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.54151				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.54151				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.01314				0.00	0	10,000,00
Total ASN346 SPOT										0.00	0	10,000,00
Total For ASN346										0.00	0	10,000,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.00119				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.01560				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.01560				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.34294				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 20/06/2024 Spot Bond					0.00000	100.02502				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.01467				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.01639				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.79106				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.13590				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.13590				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.02433				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.01508				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.41468				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.10299				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.01476				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.02293				0.00	0	
Total ASN415 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 ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.23585				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	104.35924				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.13676				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.13676				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.02600				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.02683				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.02707				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.02479				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	102.91679				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.88803				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.89746				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	104.24833				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	104.43638				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	103.80948				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	104.42175				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.68029				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.81387				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	104.04060				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	103.85408				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.51760				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.01607				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.02545				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 25/05/2021 Spot Bond					0.00000	100.35085				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	94.37700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	103.52392				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.01591				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.25931				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.24153				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	99.91574				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.17824				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.15409				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.12757				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.12757				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.07960				0.00	0	
Total ASN499 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 ASN499									0.00	0	
ASN50 On 18/03/2021 Spot Bond					0.00000	100.07011			0.00	0	
Total ASN501 SPOT									0.00	0	
Total For ASN501									0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	99.91313			0.00	0	
Total ASN505 SPOT									0.00	0	
Total For ASN505									0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.01472			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	100.16944	9.00000	102.14521		1,666,800,000,000.00	185,200,000	46,300,00	
Total ASN508 SPOT								1,666,800,000,000.00	185,200,000	46,300,00	
Total For ASN508								1,666,800,000,000.00	185,200,000	46,300,00	
ASN50 On 21/12/2026 Spot Bond			8.18000	100.15430	8.18000	101.92734		0.00	0	0	
Total ASN509 SPOT								0.00	0	0	
Total For ASN509								0.00	0	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	100.15763	8.36000	101.96975		0.00	0	0	
Total ASN510 SPOT								0.00	0	0	
Total For ASN510								0.00	0	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	100.15763	8.36000	101.96975		0.00	0	0	
Total ASN511 SPOT								0.00	0	0	
Total For ASN511								0.00	0	0	
ASN51 On 30/03/2021 Spot Bond					0.00000	99.92472		0.00	0	0	
Total ASN514 SPOT								0.00	0	0	
Total For ASN514								0.00	0	0	
ASN51 On 08/04/2021 Spot Bond					0.00000	100.90640		0.00	0	0	
Total ASN517 SPOT								0.00	0	0	
Total For ASN517								0.00	0	0	
ASN51 On 14/04/2021 Spot Bond					0.00000	100.79104		0.00	0	0	
Total ASN518 SPOT								0.00	0	0	
Total For ASN518								0.00	0	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	101.49076	9.10000	101.62055		0.00	0	0	
Total ASN522 SPOT								0.00	0	0	
Total For ASN522								0.00	0	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	101.54023	11.05000	101.75589		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 ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	101.14608	11.00000	101.47671				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 13/05/2021 Spot Bond					0.00000	100.41249				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	105.60992	10.50000	101.06438				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	100.45173				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	100.39123				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	104.96008	10.50000	100.80548				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	99.82199				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.40067				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.47276				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.26322				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	109.03436	10.60000	104.18290				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	

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 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.17959				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.42500	106.99625	5.42500	106.93298				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.40723	9.30000	102.30441				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	100.59530				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.73317				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.40040				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.38561				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.92383				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.85500	106.44033	5.85500	101.95820				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.11054				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.23304				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.85076				0.00	0	
Total BAYA64 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 BAYA64										0.00	0	
BAYA64 On 31/03/2021 Spot Bond					0.00000	99.85272				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA66 On 31/03/2023 Spot Bond			8.22500	8.22500	8.22500	105.82932				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA67 On 30/06/2021 Spot Bond					0.00000	99.86493				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	99.86493				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.31500	10.31500	10.31500	110.24108				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	99.79065				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	99.35006				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	99.62013				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.62023				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	99.58463				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	99.84613				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.84613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.47077				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	99.84150				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.84566				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	99.84095				0.00	900,000,000	450,000,000
Total BAYA83 SPOT										0.00	900,000,000	450,000,000
Total For BAYA83										0.00	900,000,000	450,000,000
BAYA84 On 31/01/2023 Spot Bond					0.00000	99.85010				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	99.84080				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB10 On 30/06/2021 Spot Bond					0.00000	99.82290				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB11 On 30/09/2023 Spot Bond					0.00000	99.81745				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	99.81745				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.81745				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB14 On 30/09/2024 Spot Bond					0.00000	99.81305				0.00	300,000,000	150,000,000
Total BAYB16 SPOT										0.00	300,000,000	150,000,000
Total For BAYB16										0.00	300,000,000	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.81805				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	99.81805				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	99.80888				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.58122				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.26000	7.26000	7.26000	106.29313				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.70439				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.65685				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	99.85369				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.23911				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.02500	111.21891	7.02500	111.13408				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.39346				0.00	0	
Total BGL08 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 BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.81338				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.92500	103.69673	6.92500	103.61995				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.47389				0.00	0	40,000,00
Total BGL12 SPOT										0.00	0	40,000,00
Total For BGL12										0.00	0	40,000,00
BGL13 On 20/08/2021 Spot Bond			6.02500	107.70170	6.02500	107.63223				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.13477				0.00	0	60,000,00
Total BGL14 SPOT										0.00	0	60,000,00
Total For BGL14										0.00	0	60,000,00
BGL15 On 17/03/2022 Spot Bond					0.00000	103.07836				0.00	0	20,000,00
Total BGL15 SPOT										0.00	0	20,000,00
Total For BGL15										0.00	0	20,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.53277				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.80740				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.81551				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	99.90725				0.00	1,360,000,000	680,000,00
Total BGL19 SPOT										0.00	1,360,000,000	680,000,00
Total For BGL19										0.00	1,360,000,000	680,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	104.71912				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.27785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.55540				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.75407				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.76500	111.17607	5.76500	111.10627				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.12768				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.27677				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.02068				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.70828				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.89628				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.20545				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.17300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	95.66100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	

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 03/01/2025 Spot Bond					0.00000	63.61600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.02518				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.81533				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.09723				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.41938				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.41937				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.95785				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.98227				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.63851				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.69411				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.90029				0.00	0	
Total BPPF26 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 BPPF26									0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.97612			0.00	0	
Total BPPF27 SPOT									0.00	0	
Total For BPPF27									0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.60650			0.00	0	
Total BPPF28 SPOT									0.00	0	
Total For BPPF28									0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.63847			0.00	0	
Total BPPF29 SPOT									0.00	0	
Total For BPPF29									0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.66627			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.01821			0.00	0	
Total BWZ21B SPOT									0.00	0	
Total For BWZ21B									0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.64980			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			4.62500	103.85735	4.62500	103.80559		1,916,600,000,000.00	414,400,000	103,600,000	
Total CBL26 SPOT								1,916,600,000,000.00	414,400,000	103,600,000	
Total For CBL26								1,916,600,000,000.00	414,400,000	103,600,000	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.60963			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.49382			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.75500	113.27651	6.75500	113.19384			0.00	0	7,000,000
Total CCT01 SPOT									0.00	0	7,000,000
Total For CCT01									0.00	0	7,000,000
CCT02 On 12/06/2024 Spot Bond			7.10500	114.11098	7.10500	114.02346			0.00	0	100,000,000

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 CCT02 SPOT										0.00	0	100,000,00
Total For CCT02										0.00	0	100,000,00
CCT03 On 15/03/2025 Spot Bond			7.63500	115.67797	7.63500	115.58223				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.05500	109.94368	9.05500	107.38672				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.99261				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.78794				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.06885				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.86881				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.00626				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.46990				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.50544				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.26944				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.35367				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	99.78582				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	160.02855	3.14000	159.85904				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.20000	2.20000	2.20000	160.30857				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	113.79832	4.77000	112.21000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	104.97800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.50006				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.79500	113.58086	6.79500	113.49703				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 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	
CLN365 On 20/03/2024 Spot Bond			8.70700	115.31421	8.70700	123.89600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.93497				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.91712				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.22304				0.00	0	
Total CLN371 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 CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.62000	103.63157	5.62000	103.56858				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	101.70790	10.98000	101.58784				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	119.19800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	99.73578				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	121.32773	6.50000	121.46400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	108.06000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.01635				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	101.00542				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN387 On 20/09/2022 Spot Bond					0.00000	100.01685				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.54268				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.53751				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 26/01/2021 Spot Bond					0.00000	99.97500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN435 On 03/02/2021 Spot Bond					0.00000	100.84707				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN441 On 24/05/2021 Spot Bond			5.52000	103.37436	5.52000	103.31323				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.20000	169.54519	2.20000	169.46741				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.71000	131.53772	5.71000	131.42819				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.95000	130.34691	5.95000	130.23507				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	104.95400				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.53054				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.68152				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.85627				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.22500	107.30127	6.22500	107.22861				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN465 On 14/03/2022 Spot Bond					0.00000	100.65334				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.07961				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.48278				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.57899				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 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	
CLN477 On 29/11/2021 Spot Bond			100.00000	52.98847	100.00000	52.51579				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.74252				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.90377				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.96907				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.72000	104.19609	5.72000	104.13154				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	101.74762	10.16000	103.11500				0.00	0	
Total CLN487 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 CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			6.02500	108.44999	6.02500	108.38004				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.48352				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.02504				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.37239				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.42500	114.96609	6.42500	114.88578				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.19351				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.47033				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.13631				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.20603				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.50946				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.74554				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.30323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.81686				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.19686				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.83182	9.96000	102.72144				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.59580	10.01000	101.48682				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.43034				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	99.94878	9.60000	101.47046				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.15117				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.36957				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.56563				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.77088	9.20000	102.66879				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.79520				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	101.40531				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.03475				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.48660				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.95314				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.14118				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.15117				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.02101				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.00925				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.48500	8.48500	8.48500	111.40178				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.52465				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.83733				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.16238				0.00	0	
Total CLN540 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 CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	133.33900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.34957				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54 On 17/01/2024 Spot Bond					0.00000	101.13536				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			7.95500	112.74402	7.95500	112.64846				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.00500	109.79792	8.00500	109.70275				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.09500	109.45288	8.09500	109.35695				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	308.48842				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.55914				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.57713				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.41270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.29740				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
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	119.03900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.62168				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.73399	10.19000	101.04318				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			7.95500	111.17228	7.95500	109.94287				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.64246				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.37937				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.11268				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.30073				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.58072				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.64594				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN57(On 13/05/2021 Spot Bond					0.00000	100.89084				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57(On 12/11/2025 Spot Bond			8.18500	109.48540	8.18500	108.24894				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	100.61142				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 13/05/2021 Spot Bond					0.00000	101.15584				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	100.58423				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57(On 15/03/2024 Spot Bond					0.00000	100.13950				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57(On 20/06/2024 Spot Bond					0.00000	100.02584				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57(On 18/04/2026 Spot Bond					0.00000	100.96403				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57(On 02/04/2024 Spot Bond					0.00000	99.82845				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58(On 10/05/2024 Spot Bond					0.00000	100.61390				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58(On 30/05/2022 Spot Bond					0.00000	100.32675				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
CLN58(On 16/09/2025 Spot Bond					0.00000	100.12852				0.00	0	
Total CLN583 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 CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.86510				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.31692				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.72877				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.20951				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.13582				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.09272				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.12607				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.97589				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.93000	137.20265	3.93000	110.82696				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.40456				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	99.94430				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.40456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.74501				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.21648				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.18973				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.09272				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.09272				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.75800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.33385				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.62430				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.54294				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.30672				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.00026				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN608 On 22/08/2024 Spot Bond					0.00000	100.41308				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.48747	9.32000	101.38593				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.83667				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.29703				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.24545				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.39627				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond					0.00000	100.32668				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 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	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.78178				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.02384				0.00	0	
Total CLN618 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 CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.31690				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.75491				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.75186				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.68967				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	91.09600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.85343				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.10500	109.37216	6.10500	109.30070				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.55830				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.68608				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.93000	63.91772	11.93000	85.82759				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.41653				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.65500	106.53704	8.65500	106.43897				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.55545				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.38412				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.45213				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.61716				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.17935				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.39201				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.55260				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.51929				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.52579				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.60959				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.87054				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 21/11/2024 Spot Bond					0.00000	100.39454				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.09091				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.79853				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.09107				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.55260				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.33635				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.55260				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.42884				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.55260				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond					0.00000	100.39411				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	103.01000				0.00	0	
Total CLN655 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.02709				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.48306				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.01808				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.01871				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.02056				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	97.61000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	103.15600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	127.23800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.74430				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.47763				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.67790				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.96934				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.11019				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.39960				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.61908				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.21176				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.45430	137.97809	4.45430	112.05267				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.45430	137.97809	4.45430	112.05339				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.58161				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.63332				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.67126				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.55638				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN679 On 21/12/2026 Spot Bond					0.00000	100.01680				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.32479				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.64565				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.22468				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.01471				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.01602				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.59307				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	100.02348				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.02495				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.02471				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.01802				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	99.94630				0.00	0	
Total CLN691 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 CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.01807				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.70609				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	94.09588				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	101.35515				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	93.75814				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.48897				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.90804				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	102.99313				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.30196				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.51645				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.16684				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.20785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.59992				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.07787				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.46533				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.69023				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.18212				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.01672				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.44610				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.69652				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	101.14087				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	100.49142				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.01704				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN715 On 21/06/2025 Spot Bond					0.00000	100.01704				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.01704				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.45628				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.00881				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.16275				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.42499				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	81.75637				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.28384				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	82.48693				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.01308				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.01308				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.01308				0.00	0	
Total CLN726 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 CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.01389				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.01389				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.01389				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.06317				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.13612				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 18/04/2028 Spot Bond			7.26000	106.37647	7.26000	106.29313				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 17/08/2021 Spot Bond					0.00000	100.52304				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.47500	111.12074	7.47500	111.03116				0.00	0	13,103,000,00
Total COJ05 SPOT										0.00	0	13,103,000,00
Total For COJ05										0.00	0	13,103,000,00
COJ07 On 23/03/2021 Spot Bond			5.93500	103.95324	5.93500	103.88659				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.10500	110.15509	9.10500	110.04736				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.20500	112.69388	6.20500	112.61823				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			6.86000	106.77764	6.86000	106.69852				0.00	0	33,000,00

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 COT01 SPOT										0.00	0	33,000,00
Total For COT01										0.00	0	33,000,00
COT02 On 03/04/2028 Spot Bond			9.51500	105.91479	9.51500	105.80665				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			9.60500	99.82734	9.60500	99.72448				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			9.22500	9.22500	9.22500	111.91574				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.33821				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.01802				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.08768				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.81478				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.18919				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.74663				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.93373				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.19785				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DNG10 On 23/09/2021 Spot Bond					0.00000	100.01515			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	99.93902			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.19267			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.08212			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.38447			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.49143			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.35500	8.35500	8.35500	107.83621			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.92257			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.42164			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.97500	101.65285	5.97500	101.58815			0.00	0	130,000,00
Total DV2021 SPOT									0.00	0	130,000,00
Total For DV2021									0.00	0	130,000,00
DV23 On 27/02/2023 Spot Bond			6.35000	110.60336	6.35000	110.52823		86,399,370,000.00		13,606,200	2,092,803,10
Total DV23 SPOT								86,399,370,000.00		13,606,200	2,092,803,10
Total For DV23								86,399,370,000.00		13,606,200	2,092,803,10
DV23/R On 27/02/2023 Spot Bond			100.00000	28.65506	100.00000	28.40359			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	28.65506	100.00000	28.40359			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.89500	114.20064	5.89500	114.12855				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	103.45245	9.69000	103.34610				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.45245	9.69000	103.34610				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.03500	98.65610	11.03500	98.54098				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	103.59751	10.10000	103.48662				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.59751	10.10000	103.48662				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.32803				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.60804				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	99.12651				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	101.00723				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.93013				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.20938				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.43103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.17640				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.27779				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.16784				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.78092				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.63178				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.33637				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.67280				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.45536				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.48057				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.65000	110.58991	4.65000	110.53466				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.43000	107.80578	5.43000	107.74199				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN24 On 14/03/2024 Spot Bond			6.33500	113.22023	6.33500	113.14223				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.43500	101.88334	5.43500	101.80049				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.20000	90.54252	5.20000	90.47201				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	132.38876	2.25000	132.32732				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.57000	134.45750	4.55000	134.53619				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.57200	120.22971	4.57200	120.14311				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.62000	117.70082	4.62000	117.61639				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.09500	103.29845	5.09500	103.21854				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.17000	92.58727	5.17000	92.51546				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	132.38876	2.25000	132.32732				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	138.99041				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	136.77351				0.00	0	
Total ELN002 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 ELN002										0.00	0	
ELN002 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	
ELN003 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	
ELN004 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	105.20081				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	104.28967				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 17/06/2021 Spot Bond					0.00000	104.77084				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	103.18364				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	95.82436				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	97.26767				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.40500	104.23324	5.40500	104.17220				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			8.67500	105.40223	8.67500	105.30337				0.00	0	36,204,000,00

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 EMM03 SPOT										0.00	0	36,204,000,00
Total For EMM03										0.00	0	36,204,000,00
EMM04 On 16/05/2028 Spot Bond			10.88500	10.88500	10.88500	95.82190				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.23500	11.23500	11.23500	100.13412			318,325,007,490.00		28,333,334	694,999,96
Total EMM05 SPOT									318,325,007,490.00		28,333,334	694,999,96
Total For EMM05									318,325,007,490.00		28,333,334	694,999,96
EMM06 On 23/06/2025 Spot Bond			8.75500	8.75500	8.75500	103.23254			0.00		0	
Total EMM06 SPOT									0.00		0	
Total For EMM06									0.00		0	
EMM07 On 10/07/2027 Spot Bond			8.75500	8.75500	8.75500	109.49427			0.00		0	100,000,00
Total EMM07 SPOT									0.00		0	100,000,00
Total For EMM07									0.00		0	100,000,00
EMM07 On 17/07/2032 Spot Bond			11.50000	11.50000	11.50000	84.28909			0.00		0	
Total EMM07P SPOT									0.00		0	
Total For EMM07P									0.00		0	
EMM08 On 18/06/2030 Spot Bond			10.33500	10.33500	10.33500	101.40458			0.00		0	
Total EMM08P SPOT									0.00		0	
Total For EMM08P									0.00		0	
EMM09 On 18/06/2032 Spot Bond			11.50000	11.50000	11.50000	95.29415			0.00		0	
Total EMM09P SPOT									0.00		0	
Total For EMM09P									0.00		0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.45542			0.00		0	
Total EPF014 SPOT									0.00		0	
Total For EPF014									0.00		0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.29315			0.00		0	
Total EPF015 SPOT									0.00		0	
Total For EPF015									0.00		0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.22006			0.00		0	
Total EPF016 SPOT									0.00		0	
Total For EPF016									0.00		0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.22697			0.00		0	
Total EPF017 SPOT									0.00		0	
Total For EPF017									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF018 On 13/12/2025 Spot Bond					0.00000	100.14379				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.14164				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.58128				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.32424				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.12676				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.57794				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.27715				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.28565				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.93516				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.20676				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.75932				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.48030				0.00	0	
Total ERS3B6 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 ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.45508			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.52057			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.46012			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.48529			0.00	140,000,000	35,000,000
Total ERSA25 SPOT									0.00	140,000,000	35,000,000
Total For ERSA25									0.00	140,000,000	35,000,000
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.44706			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.43494			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.51046			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.75500	112.42631	5.75500	112.35700		166,845,507,000.00		28,991,400	314,795,700
Total ES23 SPOT								166,845,507,000.00		28,991,400	314,795,700
Total For ES23								166,845,507,000.00		28,991,400	314,795,700
ES23/R On 25/01/2023 Spot Bond			10.00000	104.22330	10.00000	104.11281		0.00		0	
Total ES23/R2023 SPOT								0.00		0	
Total For ES23/R2023								0.00		0	
ES26 On 02/04/2026 Spot Bond			7.86500	101.79374	7.86500	101.70748		379,160,639,000.00		48,208,600	2,539,804,300
Total ES26 SPOT								379,160,639,000.00		48,208,600	2,539,804,300
Total For ES26								379,160,639,000.00		48,208,600	2,539,804,300
ES26/R On 02/04/2026 Spot Bond			7.85000	101.85739	7.85000	101.77124		0.00		0	
Total ES26/R186 SPOT								0.00		0	
Total For ES26/R186								0.00		0	
ES33 On 15/09/2033 Spot Bond			11.20500	77.33303	11.28000	76.83059		566,973,000,000.00		50,600,000	3,236,600,000

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 ES33 SPOT										566,973,000,000.00	50,600,000	3,236,600,00
Total For ES33										566,973,000,000.00	50,600,000	3,236,600,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.13781	7.50000	102.05474				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.80000	75.92654	11.80000	75.83094				365,044,800,000.00	30,936,000	1,018,568,00
Total ES42 SPOT										365,044,800,000.00	30,936,000	1,018,568,00
Total For ES42										365,044,800,000.00	30,936,000	1,018,568,00
ES42/R On 25/04/2042 Spot Bond			8.50000	101.47438	8.50000	101.38160				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	100.86687				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.28053				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.12191				0.00	280,000,000	70,000,00
Total EXX05 SPOT										0.00	280,000,000	70,000,00
Total For EXX05										0.00	280,000,000	70,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.01764				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.73625				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.43320				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.48578				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.51158				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.77574				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.08995				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.51057				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.66490				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.75500	5.75500	5.75500	102.41630				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.65255				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	102.20272				0.00	320,000,000	80,000,000
Total FRB18 SPOT										0.00	320,000,000	80,000,000
Total For FRB18										0.00	320,000,000	80,000,000
FRB19 On 14/04/2021 Spot Bond			6.69500	104.12882	6.69500	104.05395				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	102.06809				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.66490				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.99704				0.00	0	
Total FRB22 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 FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.62025				0.00	0	100,000,00
Total FRB23 SPOT										0.00	0	100,000,00
Total For FRB23										0.00	0	100,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.90536				0.00	198,400,000	49,600,00
Total FRB24 SPOT										0.00	198,400,000	49,600,00
Total For FRB24										0.00	198,400,000	49,600,00
FRB25 On 19/09/2024 Spot Bond					0.00000	101.93399				0.00	196,800,000	49,200,00
Total FRB25 SPOT										0.00	196,800,000	49,200,00
Total For FRB25										0.00	196,800,000	49,200,00
FRB26 On 03/06/2024 Spot Bond					0.00000	99.21391				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.45500	108.12052	8.45500	108.02217				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 31/12/2099 Spot Bond					0.00000	100.19830				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.25000	171.26624	1.25000	171.20519				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.00000	2.00000	2.00000	312.60858				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.75500	2.75500	2.75500	147.20915				0.00	0	388,333,30
Total FRBI25 SPOT										0.00	0	388,333,30
Total For FRBI25										0.00	0	388,333,30
FRBI28 On 31/03/2028 Spot Bond			4.43000	184.71906	4.43000	184.58935				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.72000	4.72000	4.72000	97.60437				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.80500	4.80500	4.80500	209.38507				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.97500	78.82360	5.97500	78.75521				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.50000	84.37426	5.50000	84.30586				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			4.11000	4.11000	4.11000	139.71477				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	92.28205				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC22: On 31/01/2022 Spot Bond			2.31000	169.34757	2.31000	169.26788				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.17000	167.81420	3.17000	167.71977				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.72135				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.14941				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	102.84595				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.75209				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.90496				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.79902				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	103.81029				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	101.49106	9.80000	101.38382				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.26611				0.00	0	
Total FRC277 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 FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.39628				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.02220				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	109.93163				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.28324				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.81447				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.07201				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	107.99826			870,400,000,000.00		256,000,000	
Total FRC286 SPOT									870,400,000,000.00		256,000,000	
Total For FRC286									870,400,000,000.00		256,000,000	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.01539				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	100.80169				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	101.00542				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.83352				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.81549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.52204				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.53238				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.03033				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.83728				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.52477				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.42298				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	99.95147				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	250,000,00
FRC304 On 06/11/2023 Spot Bond					0.00000	100.80545				0.00	0	
Total FRC305 SPOT										0.00	0	250,000,00
Total For FRC305										0.00	0	250,000,00
FRC305 On 27/02/2023 Spot Bond					0.00000	100.34054				0.00	0	420,000,00
Total FRC306 SPOT										0.00	0	420,000,00
Total For FRC306										0.00	0	420,000,00
FRC306 On 31/05/2024 Spot Bond					0.00000	100.62392				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.01437				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	100.02113				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	100.26000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	99.94000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.02625				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	111.13000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	98.65654				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.14868				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.81101				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	97.44357				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	100.02609				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	100.02750				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	100.02155				0.00	0	
Total FRC324 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 FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.12560				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.39609				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.07755				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.35578				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.61770				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.94338				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	100.73720				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.73720				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.20246				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.38399				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	105.69214				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.24493				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.21741				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.90417				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.08102				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.03662				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.42688				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.01643				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.01984				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.66631				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.03015				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	99.90181				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.92653				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC349 On 31/07/2023 Spot Bond					0.00000	100.77701				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2021 Spot Bond					0.00000	100.69695				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.37751				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.50891				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	100.46622				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 On 30/09/2021 Spot Bond					0.00000	100.32253				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.29528				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.95000	2.95000	2.95000	168.11380				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.89000	2.89000	2.89000	168.22149				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.87000	2.87000	2.87000	168.25742				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.90000	93.77808	4.90000	93.70721				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.10000	103.28585	5.10000	103.20652				0.00	0	
Total FRI38 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 FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.23060				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.53859				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.19071				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.80388				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.12001				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.02712				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.57811				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.44330				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.74841				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.50000	4.50000	4.50000	87.83079				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.02000	5.02000	5.02000	104.28825				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	100.16879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.75379				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.16000	102.48355	5.16000	102.40416				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.12500	202.91580	5.12500	202.75816				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.30000	100.64083	5.30000	100.56140				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.15500	5.15500	5.15500	202.14994				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.66000	142.24102	3.66000	142.15354				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	124.27240	3.70500	124.19537				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.15000	102.61673	5.15000	102.53735				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.27500	199.89754	5.27500	199.73903				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.32500	198.90352	5.32500	198.74477				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.19000	180.60969	3.19000	144.75354				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.35500	198.31001	5.35500	198.15105				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.30000	100.64083	5.30000	100.56140				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.10000	176.96023	5.10000	176.82325				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.05000	91.43268	6.05000	91.35326				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.99000	178.20806	4.99000	178.07221				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.05000	177.52618	5.05000	177.38971				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.86500	188.54123	5.86500	188.37987				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.00000	92.01338	6.00000	91.93394				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	100.56140				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.28000	100.90158	5.28000	100.82215				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.86000	179.69577	4.86000	179.56131				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.63500	192.87266	5.63500	192.71232				0.00	0	
Total FRS138 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 FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.99000	178.20806	4.99000	178.07221				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.99000	178.20806	4.99000	178.07221				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.28000	174.93989	5.28000	174.80110				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.96000	140.61324	3.96000	140.52225				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/01/2022 Spot Bond			2.01000	169.88735	2.01000	169.81289				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.34000	174.27233	5.34000	174.13295				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.38000	173.82892	5.38000	173.68916				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.93000	140.77504	3.93000	140.68441				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.85500	179.75329	4.85500	179.61885				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	173.57841				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	15.16126				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.87676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.93134				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.03497				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS174 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.09193				0.00	100,000,000	25,000,000
Total FRS180 SPOT										0.00	100,000,000	25,000,000
Total For FRS180										0.00	100,000,000	25,000,000
FRS180 On 27/09/2025 Spot Bond					0.00000	99.93720				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	138.65908				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	155.34450				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	140.81699				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	149.80521				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	125.14170				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	20.21959				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.59091				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.69105				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.58291				0.00	160,000,000	40,000,000
Total FRS200 SPOT										0.00	160,000,000	40,000,000
Total For FRS200										0.00	160,000,000	40,000,000
FRS201 On 06/08/2025 Spot Bond					0.00000	100.37779				0.00	180,000,000	45,000,000
Total FRS201 SPOT										0.00	180,000,000	45,000,000
Total For FRS201										0.00	180,000,000	45,000,000
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	111.57125				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.02168				0.00	140,000,000	35,000,000
Total FRS206 SPOT										0.00	140,000,000	35,000,000
Total For FRS206										0.00	140,000,000	35,000,000
FRS209 On 18/11/2024 Spot Bond					0.00000	100.45874				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	116.33532				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214 On 04/03/2021 Spot Bond					0.00000	108.18896				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	99.89799				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.00984				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	99.31340				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	102.17180				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	100.36564				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	99.25104				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.01643				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	99.22987				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.38297				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	98.80911				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.54871				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	91.03770				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	92.16081				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	91.58122				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	103.30411				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	109.63630				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23(On 23/10/2025 Spot Bond					0.00000	101.48816				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	99.33059				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 04/12/2022 Spot Bond					0.00000	100.36723				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.35874				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.04000	2.04000	2.04000	312.26582				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.78000	314.63272	1.78000	314.50194				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.78000	1.78000	1.78000	314.50194				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.25000	171.26624	1.25000	171.20519				0.00	0	20,000,00
Total FRS46 SPOT										0.00	0	20,000,00
Total For FRS46										0.00	0	20,000,00
FRS51 On 31/01/2022 Spot Bond			1.25000	171.26624	1.25000	171.20519				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.67919				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.00000	95.93799	5.00000	95.86531				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.64500	67.71673	4.64500	100.78362				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	145.36999				0.00	0	
Total FRS85 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.36000	3.36000	3.36000	143.80681			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.84000	2.84000	2.84000	305.50613			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.94500	4.94500	4.94500	108.18684		3,016,450,000,000.00	610,000,000	313,000,00	
Total FRX23 SPOT								3,016,450,000,000.00	610,000,000	313,000,00	
Total For FRX23								3,016,450,000,000.00	610,000,000	313,000,00	
FRX24 On 10/12/2024 Spot Bond			5.70500	118.14606	5.70500	118.07305			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.05500	118.68219	6.05500	118.60526		544,950,000,000.00	90,000,000	90,000,00	
Total FRX25 SPOT								544,950,000,000.00	90,000,000	90,000,00	
Total For FRX25								544,950,000,000.00	90,000,000	90,000,00	
FRX26 On 01/10/2026 Spot Bond			6.86500	114.63767	6.86500	114.55267			0.00	0	
Total FRX26 SPOT									0.00	0	
Total For FRX26									0.00	0	
FRX27 On 07/03/2027 Spot Bond			6.84500	119.78430	6.84500	119.69525		205,350,000,000.00	30,000,000	30,000,00	
Total FRX27 SPOT								205,350,000,000.00	30,000,000	30,000,00	
Total For FRX27								205,350,000,000.00	30,000,000	30,000,00	
FRX28 On 26/07/2028 Spot Bond			7.26500	120.66675	7.26500	120.57319			0.00	0	6,000,00
Total FRX28 SPOT									0.00	0	6,000,00
Total For FRX28									0.00	0	6,000,00
FRX30 On 31/01/2030 Spot Bond			8.28500	113.18930	8.28500	113.08947		331,400,000,000.00	40,000,000	40,000,00	
Total FRX30 SPOT								331,400,000,000.00	40,000,000	40,000,00	
Total For FRX30								331,400,000,000.00	40,000,000	40,000,00	
FRX31 On 21/02/2031 Spot Bond			8.54000	109.73992	8.54000	109.64022		1,024,800,000,000.00	120,000,000	120,000,00	
Total FRX31 SPOT								1,024,800,000,000.00	120,000,000	120,000,00	
Total For FRX31								1,024,800,000,000.00	120,000,000	120,000,00	
FRX32 On 31/03/2032 Spot Bond			8.61000	116.13859	8.61000	116.03106			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.77000	77.91475	10.77000	77.82498			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.90298				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.19297				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.40365				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.35458				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.38050				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.39622				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.40085				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.47934				0.00	0	2,400,000.00
Total GBL04 SPOT										0.00	0	2,400,000.00
Total For GBL04										0.00	0	2,400,000.00
GBL05 On 07/11/2022 Spot Bond					0.00000	100.15202				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.32710				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.39707				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.26427				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.28879				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.45563				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.32000	104.67387	4.32000	104.60160				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.89845				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.59016				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.63592				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.05321				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.90500	112.80720	5.90500	112.73509				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.16475				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.73797				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.40500	106.14041	8.40500	106.04442				0.00	0	
Total GRT21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.89554				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.07554				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.93550				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.53871				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.06735				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.51386				0.00	0	40,000,00
Total GRT27 SPOT										0.00	0	40,000,00
Total For GRT27										0.00	0	40,000,00
GRT28 On 10/12/2021 Spot Bond					0.00000	100.17042				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.17797				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.58077				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.30391				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.24992				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.85465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.29497				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	96.91807				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.90571				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.67866				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.95327				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.57981				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.42584				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	99.99986				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.00003				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.36856				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.16364				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T3 On 28/10/2021 Spot Bond					0.00000	101.42006				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.38424				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	99.95429				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.30322				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.47498				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.03873				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.15167				0.00	0	20,000,00
Total HILB09 SPOT										0.00	0	20,000,00
Total For HILB09										0.00	0	20,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	99.67116				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.42572				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.27774				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.19084				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.89875				0.00	0	
Total HPF11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.90525				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.90718				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.38000	309.51972	2.38000	309.37087				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.73000	2.73000	2.73000	313.52924				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.83500	104.87164	9.83500	106.55609				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.23000	74.15323	5.23000	93.55631				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.34000	89.43612	11.34000	89.32895				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	12.87492	100.00000	12.76193				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.38000	88.75626	11.38000	88.64955				0.00	0	5,028,000,00
Total HWAY35 SPOT										0.00	0	5,028,000,00
Total For HWAY35										0.00	0	5,028,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.87409	100.00000	12.76111				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	101.09737				0.00	0	25,000,000,00
Total HWF11 SPOT										0.00	0	25,000,000,00
Total For HWF11										0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.90074				0.00	0	10,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWF12 SPOT										0.00	0	10,000,000.00
Total For HWF12										0.00	0	10,000,000.00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.30720				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.53000	148.57164	2.51000	148.61343			76,744,940,052,000.00	30,333,968,400	344,471,860,00	
Total I2025 SPOT									76,744,940,052,000.00	30,333,968,400	344,471,860,00	
Total For I2025									76,744,940,052,000.00	30,333,968,400	344,471,860,00	
I2029 On 31/03/2029 Spot Bond			3.85000	104.18737	3.85000	104.12069			440,324,806,460,000.00	114,370,079,600	191,259,704,80	
Total I2029 SPOT									440,324,806,460,000.00	114,370,079,600	191,259,704,80	
Total For I2029									440,324,806,460,000.00	114,370,079,600	191,259,704,80	
I2033 On 28/02/2033 Spot Bond			4.40000	98.76288	4.40000	98.69358			1,640,415,920,000.00	372,821,800	100,770,300,70	
Total I2033 SPOT									1,640,415,920,000.00	372,821,800	100,770,300,70	
Total For I2033									1,640,415,920,000.00	372,821,800	100,770,300,70	
I2038 On 31/01/2038 Spot Bond			4.40000	113.23323	4.40000	113.15465			236,252,482,400,000.00	53,693,746,000	327,359,173,00	
Total I2038 SPOT									236,252,482,400,000.00	53,693,746,000	327,359,173,00	
Total For I2038									236,252,482,400,000.00	53,693,746,000	327,359,173,00	
I2046 On 31/03/2046 Spot Bond			4.45500	100.87161	4.45500	100.80049			92,688,004,431,000.00	20,805,388,200	383,902,283,10	
Total I2046 SPOT									92,688,004,431,000.00	20,805,388,200	383,902,283,10	
Total For I2046									92,688,004,431,000.00	20,805,388,200	383,902,283,10	
I2050 On 31/12/2050 Spot Bond			4.50000	101.03456	4.50000	100.96339			99,614,129,404,500.00	22,136,473,201	265,592,320,80	
Total I2050 SPOT									99,614,129,404,500.00	22,136,473,201	265,592,320,80	
Total For I2050									99,614,129,404,500.00	22,136,473,201	265,592,320,80	
IBL101 On 24/05/2022 Spot Bond			5.74000	5.74000	5.74000	105.22084			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.58972			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.50000	308.50935	2.50000	308.35695			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	100.42934			0.00	0		
Total IBL110 SPOT									0.00	0		
Total For IBL110									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL113 On 21/05/2021 Spot Bond					0.00000	100.34992				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.54772				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.36931				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.45890				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.02433				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.45988				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.94679				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.43487				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.93638				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.55433				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.04679				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.82903				0.00	0	
Total IBL134 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.39617				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.36671				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.51725				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.46648				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.41846				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.38466				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.38233				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.15311				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.01526				0.00	200,000,000	110,000,000
Total IBL145 SPOT										0.00	200,000,000	110,000,000
Total For IBL145										0.00	200,000,000	110,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.17245				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.29634				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.31211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.21815				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.38604				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.36000	1.36000	1.36000	171.00264				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.38500	114.54115	6.38500	114.46292				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.93291				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.65000	170.53845	1.65000	170.47030			460,020,000,000.00	278,800,000	69,700,000	
Total IBL67 SPOT									460,020,000,000.00	278,800,000	69,700,000	
Total For IBL67									460,020,000,000.00	278,800,000	69,700,000	
IBL78 On 25/11/2022 Spot Bond			4.81500	110.31812	4.81500	110.26014			0.00	0	0	
Total IBL78 SPOT									0.00	0	0	
Total For IBL78									0.00	0	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.74491			0.00	0	0	
Total IBL86 SPOT									0.00	0	0	
Total For IBL86									0.00	0	0	
IBL88 On 20/05/2021 Spot Bond			4.62500	103.28843	4.62500	103.23704			0.00	0	0	
Total IBL88 SPOT									0.00	0	0	
Total For IBL88									0.00	0	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	75.55787	100.00000	74.96758			0.00	0	0	
Total IBL88/R208 SPOT									0.00	0	0	
Total For IBL88/R208									0.00	0	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.40187			0.00	180,000,000	45,000,000	
Total IBL89 SPOT									0.00	180,000,000	45,000,000	
Total For IBL89									0.00	180,000,000	45,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL95 On 12/09/2021 Spot Bond					0.00000	100.88561				0.00	4,000,000,000	
Total IBL95 SPOT										0.00	4,000,000,000	
Total For IBL95										0.00	4,000,000,000	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.43539				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.60500	107.35126	7.60500	107.26276				0.00	0	154,000,000
Total IDCG06 SPOT										0.00	0	154,000,000
Total For IDCG06										0.00	0	154,000,000
IDCG08 On 13/05/2030 Spot Bond			9.78500	110.38610	9.78500	110.55935				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.23585				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.22500	112.57670	8.22500	112.47702				0.00	0	3,000,000
Total IDCG11 SPOT										0.00	0	3,000,000
Total For IDCG11										0.00	0	3,000,000
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.73462				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.56145				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.50289				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.23181				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.86991				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.59345				0.00	0	
Total IDCG17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.13212				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.40193				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.08135				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.33303				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.88573				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.13010				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.10500	105.90358	7.10500	105.82236				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.48000	102.73215	5.48000	102.67146				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	100.32701				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.52626				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.78040				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	94.39887				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.15178				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.05260				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.92500	105.48441	6.92500	105.40509				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.36508				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.39493				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.10474				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.02734				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.02787				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.63214				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF22 On 14/06/2022 Spot Bond					0.00000	100.14395				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.65091				0.00	80,000,000	20,000,000
Total IPF24 SPOT										0.00	80,000,000	20,000,000
Total For IPF24										0.00	80,000,000	20,000,000
IPF25 On 15/10/2023 Spot Bond					0.00000	100.95682				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.59257				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.60462				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	99.94621				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.18088				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.18982				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.14432				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	101.11951	2.75000	101.08949				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	169.78818	5.75000	169.64496				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.96095				0.00	0	
Total IV033 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.92500	105.33568	6.92500	105.25647				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.83616				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.63255				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.02053				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.75000	3.75000	3.75000	166.68746				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.70422				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.74500	105.97496	7.74500	105.88601				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.85507				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.76000	7.76000	7.76000	105.20537				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.04248				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.25000	169.45533	2.25000	169.37668				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.01242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	101.52250				0.00	0	50,000,00
Total IV050 SPOT										0.00	0	50,000,00
Total For IV050										0.00	0	50,000,00
IV19A On 31/03/2028 Spot Bond			5.65000	170.86954	5.65000	170.72721				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	99.91570				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.92500	103.12035	10.92500	103.00120				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.24000	104.74341	6.24000	104.67270				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	99.92308				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	99.92106				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	99.92241				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.89827				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.89000	102.53545	5.89000	102.47079				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.15609				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC116 On 16/08/2022 Spot Bond					0.00000	100.60878				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.02751				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.92043				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.36580				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.92615				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.28853				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.87227				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.92554				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.01231				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.67300				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.62466				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.18034				0.00	0	
Total IVC152 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.57755				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	100.81128				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	99.94889				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.10671				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.15546				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.01216				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.50004				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.04527				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.24056				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.93455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.16246				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.78758				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	98.78758				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.51926				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.55439				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.03434				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	99.89622				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.01228				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.13984	7.40000	100.05990				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.35706				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.34827				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC190 On 15/12/2021 Spot Bond					0.00000	100.13217				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.90000	3.90000	3.90000	99.81869				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
IVZ022 On 14/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.74095				0.00	0	
Total IVZ022 SPOT										0.00	0	
Total For IVZ022										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.66564				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.59045				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.51537				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.45504				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.43337				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.37922				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.35758				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			4.00000	4.00000	4.00000	99.30352				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			4.00000	4.00000	4.00000	99.28191				0.00	0	
Total IVZ031 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			4.00000	4.00000	4.00000	99.20635				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			4.00000	4.00000	4.00000	99.13091				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			4.00000	4.00000	4.00000	99.05558				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.10000	4.10000	4.10000	98.95514				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.02677				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.74863				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.47500	104.72701	6.47500	104.65369				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.49218				0.00	300,000,000	75,000,000
Total KAP012 SPOT										0.00	300,000,000	75,000,000
Total For KAP012										0.00	300,000,000	75,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	98.08603				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.88225				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.00332				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.34322				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.97637				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 24/10/2022 Spot Bond					0.00000	100.84549				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.19500	129.49489	8.19500	129.38002				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.77833				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.08844				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.70500	105.29053	6.70500	105.21425				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.88545				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.72500	107.15825	8.72500	107.05773				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	98.01036				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.12419				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK28 On 15/05/2028 Spot Bond			11.90500	94.76538	11.90500	94.64437				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.77500	100.42111	9.77500	100.31584				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	94.70059				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.55877				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.62291				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.75069				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.93378				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.48090				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	83.83650				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.34243				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.27500	108.82980	6.27500	108.75594				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	102.55148				0.00	0	
Total LGL07 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 LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.47905				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.61322				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.36439				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.23682				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.84348				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.99899				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.07374				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.53633				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.55212				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.41009				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.42858				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.44244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 08/01/2021 Spot Bond					0.00000	99.80352				0.00	0	
Total MAQ192 SPOT										0.00	0	
Total For MAQ192										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.53186				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.63922				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.45473				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.06236				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.27718				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.36437				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.39964				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.38527				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.40261				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.35720				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 13/04/2021 Spot Bond					0.00000	100.87945				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.89630				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.69965				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	99.95204				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.07928				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.71258				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.31916				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.95205				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	99.95098				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.76861				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.25179				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			5.05000	103.89689	5.05000	103.84004				0.00	0	
Total MMIG02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MMIG02									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.15000	7.15000	7.15000	120.22843			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.52500	112.24263	5.52500	112.17616			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	102.10536			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.58881			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	98.48454			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			7.75500	107.65881	7.75500	107.56884		1,687,488,000,000.00		217,600,000	54,400,00
Total MML02 SPOT								1,687,488,000,000.00		217,600,000	54,400,00
Total For MML02								1,687,488,000,000.00		217,600,000	54,400,00
MTN07 On 13/07/2022 Spot Bond					0.00000	100.94004			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.75965			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.93738			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.10864			0.00	0	
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.78122			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.08279			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.55404				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.57796				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.59542				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.84406				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.75636				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.23162				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.00623				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.43252				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.86726				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.70500	109.12572	7.70500	105.65891				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.94350				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.59850				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	100.41726				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.40888				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.40888				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.44258				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	100.86797				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.64120				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.01717				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.03099				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.26363				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.01095				0.00	0	
Total N7B25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For N7B25									0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.02295			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.03316			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.04252			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.84500	105.14734	5.84500	105.08042		455,910,000,000.00	78,000,000	39,000,00	
Total NAM01 SPOT								455,910,000,000.00	78,000,000	39,000,00	
Total For NAM01								455,910,000,000.00	78,000,000	39,000,00	
NAM03 On 01/08/2023 Spot Bond			6.32500	112.87259	6.32500	112.79623		0.00	0	0	
Total NAM03 SPOT								0.00	0	0	
Total For NAM03								0.00	0	0	
NAM04 On 01/08/2026 Spot Bond			8.63500	112.42154	8.63500	112.31829		1,088,010,000,000.00	126,000,000	63,000,00	
Total NAM04 SPOT								1,088,010,000,000.00	126,000,000	63,000,00	
Total For NAM04								1,088,010,000,000.00	126,000,000	63,000,00	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.81088		0.00	0	0	
Total NBG01G SPOT								0.00	0	0	
Total For NBG01G								0.00	0	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.83207		0.00	0	0	
Total NBG02G SPOT								0.00	0	0	
Total For NBG02G								0.00	0	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.69561		0.00	0	0	
Total NBG03G SPOT								0.00	0	0	
Total For NBG03G								0.00	0	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.78801		0.00	0	0	
Total NBG04G SPOT								0.00	0	0	
Total For NBG04G								0.00	0	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.72143		0.00	0	0	
Total NBG05G SPOT								0.00	0	0	
Total For NBG05G								0.00	0	0	
NBK12 On 19/03/2021 Spot Bond			5.62500	103.39928	5.62500	103.33637		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	102.55522	9.38000	102.45206				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.89000	113.79724	5.89000	113.72427				0.00	0	1,000,00
Total NBK13A SPOT										0.00	0	1,000,00
Total For NBK13A										0.00	0	1,000,00
NBK14 On 25/06/2021 Spot Bond			4.77500	102.25059	4.77500	102.19168				0.00	0	3,000,00
Total NBK14A SPOT										0.00	0	3,000,00
Total For NBK14A										0.00	0	3,000,00
NBK15 On 11/02/2022 Spot Bond			5.19000	107.18588	5.19000	107.12621				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.75500	116.88894	5.75500	116.81687				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.52500	116.99174	6.52500	116.90922				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			5.72000	106.00155	5.72000	105.93587				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.51500	118.09741	6.51500	118.01423				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.10711				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.55500	120.29888	7.55500	120.20194				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.81500	110.47147	4.81500	110.41342				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK23/On 19/11/2025 Spot Bond			6.24000	119.63213	6.24000	119.55094				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.28000	120.69736	7.28000	120.60203				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.54570				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.28500	5.28500	5.28500	114.50947				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.72781				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	24.98996	100.00000	24.76704				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.99619				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.46500	117.51305	7.46500	117.41792				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.22000	115.51284	5.22000	115.44816				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			6.62500	122.13293	6.62500	122.04644				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			5.85000	114.01376	5.85000	113.94232				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	100.68603				0.00	120,000,000	30,000,00
Total NBK30B SPOT										0.00	120,000,000	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK30B										0.00	120,000,000	30,000,000
NBK31 On 09/11/2023 Spot Bond			5.97500	110.18246	5.97500	110.11081				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.80763				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.77499				0.00	120,000,000	30,000,000
Total NBK34B SPOT										0.00	120,000,000	30,000,000
Total For NBK34B										0.00	120,000,000	30,000,000
NBK35 On 10/05/2023 Spot Bond					0.00000	102.84363				0.00	30,000,000	30,000,000
Total NBK35B SPOT										0.00	30,000,000	30,000,000
Total For NBK35B										0.00	30,000,000	30,000,000
NBK36 On 10/05/2026 Spot Bond					0.00000	102.23018				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.34144				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.43000	9.43000	9.43000	70.72117				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.13846				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.87419				0.00	200,000,000	50,000,000
Total NBK42B SPOT										0.00	200,000,000	50,000,000
Total For NBK42B										0.00	200,000,000	50,000,000
NBK43 On 20/02/2024 Spot Bond					0.00000	102.58064				0.00	890,000,000	890,000,000
Total NBK43B SPOT										0.00	890,000,000	890,000,000
Total For NBK43B										0.00	890,000,000	890,000,000
NBK44 On 15/02/2021 Spot Bond					0.00000	100.52573				0.00	0	1,000,000,000
Total NBK44B SPOT										0.00	0	1,000,000,000
Total For NBK44B										0.00	0	1,000,000,000
NBK45 On 15/02/2023 Spot Bond					0.00000	101.56258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.57291				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.06731				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.62591				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.08290				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.84539				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.86523				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.35409				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.10306				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.38943				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	101.09064				0.00	0	170,000,00
Total NBK55 SPOT										0.00	0	170,000,00
Total For NBK55										0.00	0	170,000,00
NBK56 On 01/08/2024 Spot Bond					0.00000	100.63319				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.85597				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.02653				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.73892				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.82258				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.28728				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01648				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			8.60000	108.58607	8.60000	108.48509				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01606				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.63500	107.96974	8.63500	107.86893				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01648				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.01702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.01784				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.09518				0.00	0	60,000,00
Total NEDT1A SPOT										0.00	0	60,000,00
Total For NEDT1A										0.00	0	60,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.96486				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.86506				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.26250				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.44474				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.34211				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.71770				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.89886				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.72335				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.20028				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL07 On 09/04/2024 Spot Bond					0.00000	100.16583				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.47079				0.00	1,900,000,000	925,000,000
Total NGL08 SPOT										0.00	1,900,000,000	925,000,000
Total For NGL08										0.00	1,900,000,000	925,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.53096				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.85292				0.00	191,200,000	47,800,000
Total NGLT1B SPOT										0.00	191,200,000	47,800,000
Total For NGLT1B										0.00	191,200,000	47,800,000
NGT10 On 25/03/2024 Spot Bond					0.00000	101.31209				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.14581				0.00	267,600,000	66,900,000
Total NGT104 SPOT										0.00	267,600,000	66,900,000
Total For NGT104										0.00	267,600,000	66,900,000
NGT10 On 22/05/2025 Spot Bond					0.00000	98.26374				0.00	400,000,000	200,000,000
Total NGT105 SPOT										0.00	400,000,000	200,000,000
Total For NGT105										0.00	400,000,000	200,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	101.08400				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	100.73762				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	101.67330	13.50000	101.53023				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.00901				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.33050				0.00	0	
Total NHM007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.12610				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.54329				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.19681				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.52467				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.18447				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.86123				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.40187				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.52489				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.54409				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.52240				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	198.74477				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	185.42303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.26500	3.26500	3.26500	144.33498				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.15000	4.15000	4.15000	101.81998				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			5.15000	5.15000	5.15000	102.53735				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.37000	3.37000	3.37000	143.75134				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			3.76000	3.76000	3.76000	141.60735				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	184.94612				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.15000	188.07642	4.15000	187.95000				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.26500	101.09770	5.26500	101.01826				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.01199				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	102.23137				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.37658				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.85782				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.25555				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.27694				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.39495				0.00	160,000,000	40,000,000
Total NN023 SPOT										0.00	160,000,000	40,000,000
Total For NN023										0.00	160,000,000	40,000,000
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	100.40865				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.37710				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.88463				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	107.99105				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.83413				0.00	0	
Total NN039 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NN039									0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.41725			0.00	0	
Total NN04 SPOT									0.00	0	
Total For NN04									0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.05536			0.00	0	100,000,00
Total NN040 SPOT									0.00	0	100,000,00
Total For NN040									0.00	0	100,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	121.83999			0.00	0	
Total NN043 SPOT									0.00	0	
Total For NN043									0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.67433			0.00	0	
Total NN046 SPOT									0.00	0	
Total For NN046									0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	121.66319			0.00	0	
Total NN048 SPOT									0.00	0	
Total For NN048									0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	120.16110			0.00	0	
Total NN049 SPOT									0.00	0	
Total For NN049									0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.14765			0.00	0	
Total NN05 SPOT									0.00	0	
Total For NN05									0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	111.70137			0.00	0	
Total NN051 SPOT									0.00	0	
Total For NN051									0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.28881			0.00	0	
Total NN054 SPOT									0.00	0	
Total For NN054									0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	101.76255			0.00	0	
Total NN056 SPOT									0.00	0	
Total For NN056									0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	101.94529			0.00	0	
Total NN057 SPOT									0.00	0	
Total For NN057									0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.34368			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.15583				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	117.42000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	98.14667				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	102.26000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	102.26000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	103.91000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	102.79000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	102.37664				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.60717				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.59414				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	95.70935				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 22/04/2021 Spot Bond					0.00000	100.52820				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.41374				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.16423				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	95.70935				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	123.72663				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.98597				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.25753				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.70740				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.40385				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.40475				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.37513				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.28271				0.00	0	
Total NQ1B10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1B10									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.21411			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.43849			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.41734			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.32043			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.32269			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.33300			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.39500	111.95408	6.39500	111.87623			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.63000	195.64728	2.63000	195.54790			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.87500	119.84140	8.87500	119.72709			0.00	0	2,000,00
Total NRA028 SPOT									0.00	0	2,000,00
Total For NRA028									0.00	0	2,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	13.18068	100.00000	13.06374			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	100.48068			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	100.58357			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.52624				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.03605				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.58015				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.54863				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.13381				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.13564				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.01026				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.19930				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.09638				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	99.99407				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML06 On 19/03/2022 Spot Bond			5.57500	108.37211	5.57500	108.30628				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			6.81500	117.97925	6.81500	117.89193				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			5.77500	111.37482	5.77500	111.30477				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			7.14000	119.85920	7.14000	119.76631				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	98.71109				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.70059				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.18947				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.19513				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.33531				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.04248				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.58136				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.32225				0.00	0	
Total PMM55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.44242				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.50706				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.51628				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.52551				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.74500	118.43080	6.85500	117.75220			448,547,051,858,500.00	2,883,402,083,300	1,582,499,713,60	
Total R186 SPOT									18,547,051,858,500.00	883,402,083,300	582,499,713,60	
Total For R186									18,547,051,858,500.00	883,402,083,300	582,499,713,60	
R197 On 07/12/2023 Spot Bond			1.43000	317.66296	1.43000	317.54300			27,032,486,910,000.00	18,903,837,000	120,743,409,00	
Total R197 SPOT									27,032,486,910,000.00	18,903,837,000	120,743,409,00	
Total For R197									27,032,486,910,000.00	18,903,837,000	120,743,409,00	
R202 On 07/12/2033 Spot Bond			4.32500	219.97282	4.32500	219.82082			9,245,210,825,000.00	2,137,621,000	114,187,378,80	
Total R202 SPOT									9,245,210,825,000.00	2,137,621,000	114,187,378,80	
Total For R202									9,245,210,825,000.00	2,137,621,000	114,187,378,80	
R2023 On 28/02/2023 Spot Bond			4.64500	108.88085	4.72500	108.65480			885,223,957,422,000.00	190,575,663,600	557,480,099,20	
Total R2023 SPOT									15,223,957,422,000.00	190,575,663,600	557,480,099,20	
Total For R2023									15,223,957,422,000.00	190,575,663,600	557,480,099,20	
R2030 On 31/01/2030 Spot Bond			8.83500	98.10291	8.83500	98.01077			096,920,197,103,500.00	1,256,018,132,100	1,809,533,806,30	
Total R2030 SPOT									16,920,197,103,500.00	256,018,132,100	309,533,806,30	
Total For R2030									16,920,197,103,500.00	256,018,132,100	309,533,806,30	
R2032 On 31/03/2032 Spot Bond			9.75000	91.87717	9.75000	91.78110			528,738,148,450,000.00	874,742,374,200	989,165,737,30	
Total R2032 SPOT									28,738,148,450,000.00	874,742,374,200	989,165,737,30	
Total For R2032									28,738,148,450,000.00	874,742,374,200	989,165,737,30	
R2035 On 28/02/2035 Spot Bond			10.49500	91.07830	10.49500	90.97542			631,674,700,453,000.00	1,584,723,649,400	1,008,820,750,10	
Total R2035 SPOT									11,674,700,453,000.00	584,723,649,400	108,820,750,10	
Total For R2035									11,674,700,453,000.00	584,723,649,400	108,820,750,10	
R2037 On 31/01/2037 Spot Bond			10.66500	86.96147	10.66500	86.86332			567,265,044,211,500.00	615,777,313,100	889,030,496,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R2037 SPOT									57,265,044,211,500.00	615,777,313,100	389,030,496,30
Total For R2037									57,265,044,211,500.00	615,777,313,100	389,030,496,30
R2040 On 31/01/2040 Spot Bond			10.80000	89.22099	10.80000	89.11904			227,115,487,000,000.00	761,769,952,500	911,293,734,60
Total R2040 SPOT									27,115,487,000,000.00	761,769,952,500	911,293,734,60
Total For R2040									27,115,487,000,000.00	761,769,952,500	911,293,734,60
R2044 On 31/01/2044 Spot Bond			10.89000	85.59594	10.89000	85.49734			566,445,470,474,000.00	694,806,746,600	1,051,893,573,00
Total R2044 SPOT									6,445,470,474,000.00	694,806,746,600	1,051,893,573,00
Total For R2044									6,445,470,474,000.00	694,806,746,600	1,051,893,573,00
R2048 On 28/02/2048 Spot Bond			10.79000	85.03174	10.79000	84.93305			159,984,202,295,000.00	478,219,110,500	1,277,344,708,30
Total R2048 SPOT									9,984,202,295,000.00	478,219,110,500	1,277,344,708,30
Total For R2048									9,984,202,295,000.00	478,219,110,500	1,277,344,708,30
R208 On 31/03/2021 Spot Bond			3.60000	102.43540	3.68500	102.37247			220,885,557,840,000.00	61,357,099,400	450,257,099,40
Total R208 SPOT									10,885,557,840,000.00	61,357,099,400	450,257,099,40
Total For R208									10,885,557,840,000.00	61,357,099,400	450,257,099,40
R209 On 31/03/2036 Spot Bond			10.21500	71.18386	10.29000	70.66439			394,398,333,495,000.00	919,666,993,000	671,677,800,00
Total R209 SPOT									14,398,333,495,000.00	919,666,993,000	671,677,800,00
Total For R209									14,398,333,495,000.00	919,666,993,000	671,677,800,00
R210 On 31/03/2028 Spot Bond			3.67000	193.99549	3.65000	194.12660			7,288,319,060,000.00	1,985,918,000	95,809,900,00
Total R210 SPOT									7,288,319,060,000.00	1,985,918,000	95,809,900,00
Total For R210									7,288,319,060,000.00	1,985,918,000	95,809,900,00
R212 On 31/01/2022 Spot Bond			1.00000	171.72345	1.00000	171.66689			26,186,000,000,000.00	26,186,000,000	103,503,500,00
Total R212 SPOT									16,186,000,000,000.00	26,186,000,000	103,503,500,00
Total For R212									16,186,000,000,000.00	26,186,000,000	103,503,500,00
R213 On 28/02/2031 Spot Bond			9.19000	88.00802	9.28500	87.36261			918,576,045,240,000.00	208,767,796,000	428,449,398,40
Total R213 SPOT									18,576,045,240,000.00	208,767,796,000	428,449,398,40
Total For R213									18,576,045,240,000.00	208,767,796,000	428,449,398,40
R214 On 28/02/2041 Spot Bond			10.68000	67.77788	10.68000	67.70001			995,220,518,392,000.00	280,451,359,400	813,239,258,80
Total R214 SPOT									15,220,518,392,000.00	280,451,359,400	813,239,258,80
Total For R214									15,220,518,392,000.00	280,451,359,400	813,239,258,80
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.43911			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.30949			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.82373				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.57411				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.12436				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.27855				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.50019				0.00	0	20,000,00
Total RDFB15 SPOT										0.00	0	20,000,00
Total For RDFB15										0.00	0	20,000,00
RDFB1 On 11/02/2022 Spot Bond					0.00000	98.45798				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.26444				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.40526				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.91759				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.02654				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.02786				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.93157				0.00	0	
Total RDFB22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	97.48068				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	96.05647				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.49542				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5: On 11/06/2021 Spot Bond					0.00000	100.18571				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12: On 12/04/2021 Spot Bond					0.00000	101.66396				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.13628				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.11616				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED30: On 16/09/2021 Spot Bond					0.00000	100.15452				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40: On 29/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total RED402 SPOT									10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For RED402									10,000,000,000,000.00	4,000,000,000	2,000,000,000	
RED50: On 05/12/2022 Spot Bond					0.00000	100.38550			0.00	0	0	
Total RED501 SPOT									0.00	0	0	
Total For RED501									0.00	0	0	
RED60: On 09/03/2022 Spot Bond					0.00000	100.42300			0.00	0	0	
Total RED601 SPOT									0.00	0	0	
Total For RED601									0.00	0	0	
RED60: On 09/03/2022 Spot Bond					0.00000	100.67409			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 RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.76534				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.00791				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.50977				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.99159				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.78067				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.01036				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.92520				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI0 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			5.51500	103.20726	5.51500	103.14597				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.37500	108.77597	6.37500	108.70098				0.00	0	60,000,00
Total RW23 SPOT										0.00	0	60,000,00
Total For RW23										0.00	0	60,000,00
RW28 On 10/12/2028 Spot Bond			11.15500	95.77815	11.15500	95.66397				0.00	0	100,000,00
Total RW28 SPOT										0.00	0	100,000,00
Total For RW28										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBK23 On 28/05/2022 Spot Bond			5.02500	109.78039	5.02500	109.72020				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	101.66425				0.00	0	60,000,00
Total SBK25 SPOT										0.00	0	60,000,00
Total For SBK25										0.00	0	60,000,00
SBK26 On 25/04/2021 Spot Bond			5.79500	104.17337	5.79500	104.10846				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.65515				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.65625				0.00	0	10,000,00
Total SBS18 SPOT										0.00	0	10,000,00
Total For SBS18										0.00	0	10,000,00
SBS19 On 23/06/2021 Spot Bond			4.51500	102.83839	4.51500	102.78862				0.00	0	20,000,00
Total SBS19 SPOT										0.00	0	20,000,00
Total For SBS19										0.00	0	20,000,00
SBS20 On 15/05/2026 Spot Bond			6.28000	118.17151	6.28000	118.09080			1,256,000,000,000.00		200,000,000	50,000,00
Total SBS20 SPOT									1,256,000,000,000.00		200,000,000	50,000,00
Total For SBS20									1,256,000,000,000.00		200,000,000	50,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.45753				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.22500	117.62933	5.22500	117.56339			1,985,500,000,000.00		380,000,000	190,000,00
Total SBS27 SPOT									1,985,500,000,000.00		380,000,000	190,000,00
Total For SBS27									1,985,500,000,000.00		380,000,000	190,000,00
SBS3 On 25/05/2026 Spot Bond			6.38000	108.95397	6.38000	108.87838				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.77000	115.98344	6.77000	115.89861				0.00	0	
Total SBS31 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 SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.48500	118.12797	5.48500	118.05736			548,500,000,000.00	100,000,000	50,000,00
Total SBS34 SPOT									548,500,000,000.00	100,000,000	50,000,00
Total For SBS34									548,500,000,000.00	100,000,000	50,000,00
SBS38 On 29/01/2025 Spot Bond			5.73000	115.83508	5.73000	115.76398			1,776,300,000,000.00	310,000,000	555,000,00
Total SBS38 SPOT									1,776,300,000,000.00	310,000,000	555,000,00
Total For SBS38									1,776,300,000,000.00	310,000,000	555,000,00
SBS39 On 29/01/2030 Spot Bond			7.92500	115.40536	7.92500	115.30791			1,268,000,000,000.00	160,000,000	320,000,00
Total SBS39 SPOT									1,268,000,000,000.00	160,000,000	320,000,00
Total For SBS39									1,268,000,000,000.00	160,000,000	320,000,00
SBS4 On 16/11/2021 Spot Bond			4.47000	104.53033	4.47000	104.47928			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.87500	110.28987	4.87500	110.23119			3,705,000,000,000.00	760,000,000	380,000,00
Total SBS41 SPOT									3,705,000,000,000.00	760,000,000	380,000,00
Total For SBS41									3,705,000,000,000.00	760,000,000	380,000,00
SBS42 On 12/11/2025 Spot Bond			6.04000	120.50724	6.04000	120.42803			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.90500	122.49735	6.90500	122.40549			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.69515			0.00	0	
Total SBS45 SPOT									0.00	0	
Total For SBS45									0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.97500	115.24626	4.97500	115.18472			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.35455			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.55561			0.00	0	
Total SBS49 SPOT									0.00	0	
Total For SBS49									0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.58000	108.98310	4.58000	108.92947			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.21000	5.21000	5.21000	116.79382				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.74247				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.24057				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.33668				0.00	1,800,000,000	750,000,000
Total SBS55 SPOT										0.00	1,800,000,000	750,000,000
Total For SBS55										0.00	1,800,000,000	750,000,000
SBS56 On 12/06/2022 Spot Bond			4.67000	106.34703	4.67000	106.29310			2,241,600,000,000.00		480,000,000	240,000,000
Total SBS56 SPOT									2,241,600,000,000.00		480,000,000	240,000,000
Total For SBS56									2,241,600,000,000.00		480,000,000	240,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	102.18559				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.26170				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.58041				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.50504				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.98925				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.44441				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS65 On 15/05/2024 Spot Bond					0.00000	99.83929				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.48772				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.94589				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.68770				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.30348				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.85000	314.03093	1.85000	313.89798				0.00	0	
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	197.75646				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.29294				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.05655				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.94224				0.00	283,200,000	70,800,000
Total SBT103 SPOT										0.00	283,200,000	70,800,000
Total For SBT103										0.00	283,200,000	70,800,000
SBT104 On 30/09/2025 Spot Bond					0.00000	99.85025				0.00	500,000,000	500,000,000
Total SBT104 SPOT										0.00	500,000,000	500,000,000
Total For SBT104										0.00	500,000,000	500,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	102.93455				0.00	160,000,000	40,000,000
Total SBT201 SPOT										0.00	160,000,000	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
Total For SBT201										0.00	160,000,000	40,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	98.94657				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.82500	110.04493	6.82500	109.96380				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.07645				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	99.33133				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.35462				0.00	180,000,000	45,000,000
Total SBT207 SPOT										0.00	180,000,000	45,000,000
Total For SBT207										0.00	180,000,000	45,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	100.39546				0.00	100,000,000	50,000,000
Total SBT208 SPOT										0.00	100,000,000	50,000,000
Total For SBT208										0.00	100,000,000	50,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	101.76334				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.76415				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.06746				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	100.98348				0.00	2,980,000,000	1,420,000,000
Total SLI4 SPOT										0.00	2,980,000,000	1,420,000,000
Total For SLI4										0.00	2,980,000,000	1,420,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.51985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.49608				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.70534				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.51676				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.54569				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.55294				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.50130				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.55294				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.64071				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.61493				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.69132				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.57361				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT02 On 12/04/2021 Spot Bond					0.00000	101.58367				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.57500	113.33924	6.57500	113.25869				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	100.51644				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.30844				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.80364				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.55512				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.05574				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.36928				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.39154				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	99.94178				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.13219				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.18356				0.00	0	
Total SPG006 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 SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.40231				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.92047				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.04201				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.29064				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.25251				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.68319				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.39000	101.97454	5.39000	101.91516				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.39000	101.97454	5.39000	101.91516				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.92500	3.92500	3.92500	140.71145				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			6.83000	117.97352	6.83000	117.88649				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.77500	90.50110	8.77500	90.41526				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.85857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.36500				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	103.87809				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.01127				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.12500	111.31336	6.12500	111.23958				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.10000	103.28585	5.10000	103.20652				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.13998				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.78535				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.66327				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			2.46000	2.46000	2.46000	308.69447				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.81249				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.68712				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 19/12/2022 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	100.95314				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	179.44624				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.31000	3.31000	3.31000	144.08451				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	100.56140				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.69000	4.69000	4.69000	97.82129				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	179.90696				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.33855				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.33137				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.31369				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.13683				0.00	0	
Total SSN073 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 SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.13342				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.01588				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.03689				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	96.31800				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.38427				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.15975				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.67763				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	201.24174				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN086 On 21/12/2026 Spot Bond					0.00000	98.73477				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.64594				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.63179				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.26762				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.37744				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.24776				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.50000	94.24736	9.50000	94.15233				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.28106				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.02552				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.23457				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN103 On 31/03/2028 Spot Bond			4.87500	87.27674	4.87500	179.38876				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10 ^l On 07/12/2033 Spot Bond			5.38000	84.06405	5.38000	197.65797				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.42500	108.39482	7.42500	108.30802				0.00	0	600,00
Total SZ25 SPOT										0.00	0	600,00
Total For SZ25										0.00	0	600,00
T14A11 On 21/11/2021 Spot Bond					0.00000	100.39623				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	101.42785	8.55000	101.33406				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.20825				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.32873				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.30764				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS14 ² On 28/10/2021 Spot Bond					0.00000	100.77604				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14 ⁵ On 20/03/2022 Spot Bond					0.00000	99.73780				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14 ⁸ On 12/10/2022 Spot Bond					0.00000	101.47998				0.00	0	370,000,00
Total TFS148 SPOT										0.00	0	370,000,00
Total For TFS148										0.00	0	370,000,00
TFS14 ⁹ On 31/10/2021 Spot Bond					0.00000	100.62468				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15 ³ On 06/07/2021 Spot Bond					0.00000	100.97129				0.00	0	
Total TFS153 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	102.00749				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.14741				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.40614				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.18730				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.87633				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.90532				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.37432				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.84919				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.92289				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.55786				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.78853				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.83636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.40803				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.12000	105.33606	5.12000	105.27724				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.98748				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.28000	104.46932	5.28000	104.40917				0.00	0	100,000,00
Total TH14A8 SPOT										0.00	0	100,000,00
Total For TH14A8										0.00	0	100,000,00
TH14B On 21/11/2021 Spot Bond					0.00000	100.45943				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.61094				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.42404				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.94224				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.01445				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.47458				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14D On 21/11/2021 Spot Bond					0.00000	100.75338				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.86027				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.58316				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.37521				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	100.87774				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.26183				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.36760				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.34705				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.40640				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.76097				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.84437				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.44603				0.00	0	
Total TH15C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.97444				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.42580				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.00534				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.08696				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.60508				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.35493				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.37096				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.95758	8.49000	102.86456				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.37434				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.37518				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.34988				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.36845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	105.10396	5.76000	101.94760				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.39121				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.42157				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.41906				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.41735				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.45781				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.44266				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.59833				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.66971				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.62355				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.30031				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL23 On 05/09/2022 Spot Bond					0.00000	99.97519			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			5.86500	107.85611	5.86500	107.78723			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.02500	111.15406	7.02500	111.06929			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.25885			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.21043			0.00	240,000,000	60,000,000
Total TL27 SPOT									0.00	240,000,000	60,000,000
Total For TL27									0.00	240,000,000	60,000,000
TL28 On 24/04/2025 Spot Bond			7.30500	108.84570	7.30500	108.75991			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.30906			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.05894			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.19244			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.58637			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.69500	112.04678	6.69500	111.96527		12,923,074,632,000.00		1,930,257,600	1,336,600,000
Total TN23 SPOT								12,923,074,632,000.00		1,930,257,600	1,336,600,000
Total For TN23								12,923,074,632,000.00		1,930,257,600	1,336,600,000
TN23/R On 06/11/2023 Spot Bond			100.00000	20.93273	100.00000	20.74600			0.00	0	
Total TN23/R2023 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.27500	108.00706	8.27500	107.91191			286,761,850,000.00	34,654,000	7,519,027,00
Total TN25 SPOT									286,761,850,000.00	34,654,000	7,519,027,00
Total For TN25									286,761,850,000.00	34,654,000	7,519,027,00
TN25/R On 19/08/2025 Spot Bond			100.00000	14.77385	100.00000	14.64420			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			8.66500	102.26331	8.66500	102.16750			21,757,326,294,000.00	2,510,943,600	7,956,671,80
Total TN27 SPOT									21,757,326,294,000.00	2,510,943,600	7,956,671,80
Total For TN27									21,757,326,294,000.00	2,510,943,600	7,956,671,80
TN27/R On 14/11/2027 Spot Bond			100.00000	10.16632	100.00000	10.07562			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.54500	102.00396	10.54500	101.88883			31,635,000,000,000.00	3,000,000,000	1,500,000,00
Total TN30 SPOT									31,635,000,000,000.00	3,000,000,000	1,500,000,00
Total For TN30									31,635,000,000,000.00	3,000,000,000	1,500,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.02225	8.00000	118.91970			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.17000	91.78303	12.17000	91.66396			28,234,400,000,000.00	2,320,000,000	2,660,000,00
Total TN40 SPOT									28,234,400,000,000.00	2,320,000,000	2,660,000,00
Total For TN40									28,234,400,000,000.00	2,320,000,000	2,660,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.32801	10.75000	102.21034			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	99.15031			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.83500	106.69307	5.83500	106.62528			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.47638			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.64600			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.43340				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.62540				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.00521				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.12500	110.18785	6.12500	110.95040				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.95030				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.00521				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.77769	8.62000	101.68334				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.03035				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.21162				0.00	1,200,000,000	600,000,000
Total TRA4B2 SPOT										0.00	1,200,000,000	600,000,000
Total For TRA4B2										0.00	1,200,000,000	600,000,000
TSP24: On 04/03/2021 Spot Bond					0.00000	98.67963				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24: On 18/03/2021 Spot Bond					0.00000	98.45504				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP245 On 08/04/2021 Spot Bond					0.00000	98.14714				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	98.13745				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	97.30311				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 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	
TSP250 On 06/09/2021 Spot Bond					0.00000	96.94529				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	97.04008				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	98.85884				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	98.45564				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	98.37283				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	96.14466				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.76921				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.02112				0.00	0	
Total TU1B11 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 TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.98505				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.98218				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.79067				0.00	0	
Total TWC351 SPOT										0.00	0	
Total For TWC351										0.00	0	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.70664				0.00	100,000,000	50,000,00
Total TWC352 SPOT										0.00	100,000,000	50,000,00
Total For TWC352										0.00	100,000,000	50,000,00
TWC35 On 26/01/2021 Spot Bond					0.00000	100.62900				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.57672				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.48565				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.41371				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.30411				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.18244				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.14140				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.53500	104.15651	6.53500	104.08281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.00500	112.80753	9.00500	112.69779				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.71896				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.84895				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.77172				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.39465				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.41823				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.46092				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.48156				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.59077				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.31454				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.44353				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	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
WSP5 On 28/05/2021 Spot Bond			4.64500	102.52976	4.64500	102.47858			4,645,000,000,000.00	1,000,000,000	500,000,000
Total WSP5 SPOT									4,645,000,000,000.00	1,000,000,000	500,000,000
Total For WSP5									4,645,000,000,000.00	1,000,000,000	500,000,000
WSP5/I On 28/05/2021 Spot Bond			100.00000	73.91958	100.00000	73.35097			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									1.00e+017	162,128,257,035	343,498,609,166
Total for SPOT :									1.00e+017	162,128,257,035	343,498,609,166
Total Futures									1.00e+017	162,128,257,416	343,499,576,666
Total Options									37 641 400.64	30,424	149,444
Grand Total:									1.00e+017	162,128,287,840	343,499,726,132