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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/02/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.15624	78.60796	11.25430	78.07250			0.00	0	
ES33	On	06/05/2021	Bond Future			11.40338	75.61551	11.50481	75.07871			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.65316	76.43741	11.76090	75.88485			0.00	0	
ES33	On	04/11/2021	Bond Future			11.91259	73.47855	12.02701	72.90998			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.68050	77.69232	11.75833	77.21522			0.00	0	
ES42	On	06/05/2021	Bond Future			11.91982	74.20669	12.00049	73.72883			0.00	0	4,71
ES42	On	05/08/2021	Bond Future			12.15612	75.01406	12.24213	74.52106			0.00	0	
ES42	On	04/11/2021	Bond Future			12.40282	71.55680	12.49461	71.04842			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			149.09609	149.09609	148.98860	148.98860			106,454,608.26	714	1,18
I2025	On	06/05/2021	Bond Future			150.61428	150.61428	150.51344	150.51344			107,538,595.92	714	7,41
I2025	On	05/08/2021	Bond Future			150.75819	150.75819	150.63662	150.63662			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	Open Interest
I2025	On	04/11/2021	Bond Future			152.40143	152.40143	152.25805	152.25805			0.00	0	
Total I2025 Future												213,993,204.18	1,428	8,65
Total For I2025												213,993,204.18	1,428	8,65
I2029	On	04/02/2021	Bond Future			105.95757	105.95757	105.84105	105.84105			0.00	0	1,37
I2029	On	06/05/2021	Bond Future			105.89838	105.89838	105.78619	105.78619			0.00	0	2,37
I2029	On	05/08/2021	Bond Future			107.07498	107.07498	106.94769	106.94769			0.00	0	
I2029	On	04/11/2021	Bond Future			107.09280	107.09280	106.94970	106.94970			0.00	0	
Total I2029 Future												0.00	0	3,70
Total For I2029												0.00	0	3,70
I2033	On	04/02/2021	Bond Future			100.26631	100.26631	100.11002	100.11002			20,053,262.00	200	1,27
I2033	On	06/05/2021	Bond Future			100.07199	100.07199	99.91928	99.91928			20,014,398.00	200	8,87
I2033	On	05/08/2021	Bond Future			101.18368	101.18368	101.01623	101.01623			0.00	0	
I2033	On	04/11/2021	Bond Future			101.06310	101.06310	100.88030	100.88030			0.00	0	
Total I2033 Future												40,067,660.00	400	10,05
Total For I2033												40,067,660.00	400	10,05
I2038	On	04/02/2021	Bond Future			113.17873	113.17873	112.95018	112.95018			130,155,539.50	1,150	5,00
I2038	On	06/05/2021	Bond Future			114.33111	114.33111	114.10634	114.10634			131,480,776.50	1,150	7,75
I2038	On	05/08/2021	Bond Future			113.88091	113.88091	113.63852	113.63852			0.00	0	
I2038	On	04/11/2021	Bond Future			115.12226	115.12226	114.86187	114.86187			0.00	0	
Total I2038 Future												261,636,316.00	2,300	12,80
Total For I2038												261,636,316.00	2,300	12,80
I2046	On	04/02/2021	Bond Future			102.18879	102.18879	102.18707	102.18707			0.00	0	14,48
I2046	On	06/05/2021	Bond Future			101.44091	101.44091	101.44449	101.44449			0.00	0	14,88
I2046	On	05/08/2021	Bond Future			102.56818	102.56818	102.55850	102.55850			0.00	0	
I2046	On	04/11/2021	Bond Future			101.88039	101.88039	101.85681	101.85681			0.00	0	
Total I2046 Future												0.00	0	29,37
Total For I2046												0.00	0	29,37
I2050	On	04/02/2021	Bond Future			104.14546	104.14546	103.46587	103.46587			102,270,841.72	982	9,75
I2050	On	06/05/2021	Bond Future			105.20590	105.20590	104.52486	104.52486			103,312,193.80	982	10,96
I2050	On	05/08/2021	Bond Future			104.44860	104.44860	103.74632	103.74632			0.00	0	
I2050	On	04/11/2021	Bond Future			105.58719	105.58719	104.86298	104.86298			0.00	0	
Total I2050 Future												205,583,035.52	1,964	20,76
Total For I2050												205,583,035.52	1,964	20,76
R186	On	04/02/2021	Bond Future			6.61176	120.07122	6.62854	119.98168		6.22	581,264,776.02	4,841	37,67
R186	On	06/05/2021	Bond Future			6.76359	121.26394	6.78014	121.17976		6.42	537,805,573.90	4,435	108,40
R186	On	05/08/2021	Bond Future			6.91045	117.30057	6.93126	117.19982		6.37	0.00	0	
R186	On	04/11/2021	Bond Future			7.06716	118.55203	7.09278	118.43411		6.01	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												1,119,070,349.92	9,276	146,07
R186	On	04/02/2021	Bond Future	8.16	Call			7,826.52000	7.82652	7,916,060	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			0.00000	0.00000	0,000	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			7,875.45000	7.87545	7,964,990	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			0.00000	0.00000	0,000	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			7,777.57000	7.77757	7,867,110	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			0.00000	0.00000	0,000	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Call			3,514.51000	3.51451	3,604,050	6.55	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put			0.00000	0.00000	0,000	6.55	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			7,039.93000	7.03993	7,129,470	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			0.00000	0.00000	0,000	6.89	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			18,211.12000	18.21112	18,295,300	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			3,245.38000	3.24538	3,301,440	6.67	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			639.26000	0.63926	611,140	6.67	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			18,252.17000	18.25217	18,336,350	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			18,293.20000	18.29320	18,377,380	6.99	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			197.48000	0.19748	187,900	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,982.78000	7.98278	8,073,650	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			204.89000	0.20489	195,010	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			8,023.39000	8.02339	8,114,410	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			201.16000	0.20116	191,430	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			8,064.01000	8.06401	8,155,180	6.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			934.31000	0.93431	903,220	6.39	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,443.12000	5.44312	5,530,190	6.40	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			925.18000	0.92518	894,330	6.40	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,477.80000	5.47780	5,565,110	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			916.13000	0.91613	885,520	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,408.51000	5.40851	5,495,340	6.39	0.00	0	
Total R186 Option												0.00	0	30,38
Total For R186												1,119,070,349.92	9,276	176,43
R197	On	04/02/2021	Bond Future			319.33965	319.33965	319.26800	319.26800			0.00	0	2,38
R197	On	06/05/2021	Bond Future			322.59136	322.59136	322.53556	322.53556			0.00	0	2,12
R197	On	05/08/2021	Bond Future			318.17807	318.17807	318.07974	318.07974			0.00	0	
R197	On	04/11/2021	Bond Future			321.64660	321.64660	321.50391	321.50391			0.00	0	
Total R197 Future												0.00	0	4,47
Total For R197												0.00	0	4,47

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			221.35984	221.35984	221.13412	221.13412			0.00	0	7,56
R202	On	06/05/2021	Bond Future			223.61384	223.61384	223.39743	223.39743			0.00	0	8,02
R202	On	05/08/2021	Bond Future			221.85034	221.85034	221.60241	221.60241			0.00	0	
R202	On	04/11/2021	Bond Future			224.26858	224.26858	223.98783	223.98783			0.00	0	
Total R202 Future												0.00	0	15,61
Total For R202												0.00	0	15,61
R2023	On	04/02/2021	Bond Future			4.59478	109.57743	4.61623	109.53425		1.51	363,249,180.45	3,315	10,37
R2023	On	06/05/2021	Bond Future			4.67908	106.76051	4.70054	106.72249		1.54	417,967,396.65	3,915	40,66
R2023	On	05/08/2021	Bond Future			4.73252	107.92048	4.76687	107.86804		1.50	0.00	0	
R2023	On	04/11/2021	Bond Future			4.81276	105.16471	4.86518	105.09731		1.34	0.00	0	
Total R2023 Future												781,216,577.10	7,230	50,97
R2023	On	04/02/2021	Bond Future	6.33	Call			3,378.28000	3.37828	3,421,460	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,397.58000	3.39758	3,440,760	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,358.97000	3.35897	3,402,150	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.36	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,908.33000	4.90833	4,946,350	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,924.96000	4.92496	4,962,980	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,941.59000	4.94159	4,979,610	2.18	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,041.72000	1.04172	1,079,410	1.74	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			217.28000	0.21728	202,530	1.74	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,017.23000	1.01723	1,054,580	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			223.00000	0.22300	207,910	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,029.46000	1.02946	1,066,980	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			220.12000	0.22012	205,200	1.73	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			474.01000	0.47401	441,510	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			539.33000	0.53933	574,490	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			468.91000	0.46891	436,670	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			524.26000	0.52426	558,890	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			479.52000	0.47952	446,750	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			531.59000	0.53159	566,490	1.38	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												781,216,577.10	7,230	50,97
R2030	On	04/02/2021	Bond Future			8.54317	96.83779	8.64046	96.25183		10.95	82,215,283.71	849	30,98
R2030	On	06/05/2021	Bond Future			8.72916	97.79975	8.82986	97.21296		11.36	463,864,214.25	4,743	115,74

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			8.91793	94.85705	9.02552	94.25123		11.41	0.00	0	
R2030	On	04/11/2021			9.10552	95.86914	9.22027	95.24393		10.72	0.00	0	
Total R2030 Future											546,079,497.96	5,592	146,71
R2030	On	04/02/2021	9.16	Call			3,052.83000	3.05283	3,638,540	11.41	0.00	0	
R2030	On	04/02/2021	9.16	Put			0.25000	0.00025	0,000	11.41	0.00	0	
R2030	On	04/02/2021	9.30	Put			0.01000	0.00001	0,000	11.60	0.00	0	4,00
R2030	On	04/02/2021	9.35	Call			4,137.51000	4.13751	4,723,470	11.67	0.00	0	
R2030	On	04/02/2021	9.35	Put			0.00000	0.00000	0,000	11.67	0.00	0	2,00
R2030	On	04/02/2021	8.20	Put			2,690.44000	2.69044	2,104,610	10.45	0.00	0	
R2030	On	04/02/2021	9.20	Call			3,282.47000	3.28247	3,868,320	11.46	0.00	0	1,60
R2030	On	04/02/2021	8.37	Put			1,655.27000	1.65527	1,083,840	10.62	0.00	0	
R2030	On	04/02/2021	8.37	Call			14.89000	0.01489	29,420	10.62	0.00	0	1,00
R2030	On	04/02/2021	9.12	Put			0.54000	0.00054	0,000	11.35	0.00	0	
R2030	On	04/02/2021	9.15	Put			0.30000	0.00030	0,000	11.39	0.00	0	
R2030	On	04/02/2021	9.30	Call			3,853.61000	3.85361	4,439,560	11.60	0.00	0	
R2030	On	04/02/2021	8.36	Call			12.57000	0.01257	24,560	10.60	0.00	0	80
R2030	On	04/02/2021	8.86	Put			38.13000	0.03813	2,070	11.06	0.00	0	
R2030	On	04/02/2021	8.86	Call			1,343.62000	1.34362	1,893,520	11.06	0.00	0	80
R2030	On	04/02/2021	10.20	Call			8,794.46000	8.79446	9,380,420	12.23	0.00	0	
R2030	On	04/02/2021	8.20	Call			0.49000	0.00049	0,620	10.45	0.00	0	1,60
R2030	On	04/02/2021	9.20	Put			0.11000	0.00011	0,000	11.46	0.00	0	
R2030	On	04/02/2021	9.17	Call			3,110.29000	3.11029	3,696,050	11.42	0.00	0	
R2030	On	04/02/2021	9.17	Put			0.20000	0.00020	0,000	11.42	0.00	0	
R2030	On	04/02/2021	9.15	Call			2,995.32000	2.99532	3,580,980	11.39	0.00	0	
R2030	On	04/02/2021	10.20	Put			0.00000	0.00000	0,000	12.23	0.00	0	1,80
R2030	On	04/02/2021	9.12	Call			2,822.60000	2.82260	3,408,020	11.35	0.00	0	1,00
R2030	On	04/02/2021	8.36	Put			1,714.29000	1.71429	1,140,320	10.60	0.00	0	
R2030	On	06/05/2021	10.95	Call			11,395.54000	11.39554	11,968,630	12.48	0.00	0	
R2030	On	06/05/2021	10.95	Put			54.84000	0.05484	41,140	12.48	0.00	0	30
R2030	On	06/05/2021	8.77	Put			2,390.77000	2.39077	2,089,900	11.22	0.00	0	
R2030	On	06/05/2021	8.77	Call			2,042.52000	2.04252	2,328,440	11.22	0.00	0	30
R2030	On	06/05/2021	9.27	Put			1,210.00000	1.21000	1,024,050	11.56	0.00	0	
R2030	On	06/05/2021	9.22	Call			3,529.87000	3.52987	3,920,390	11.52	0.00	0	
R2030	On	06/05/2021	9.22	Put			1,299.78000	1.29978	1,103,510	11.52	0.00	0	70
R2030	On	06/05/2021	7.97	Put			5,655.38000	5.65538	5,173,120	10.69	0.00	0	
R2030	On	06/05/2021	7.97	Call			491.68000	0.49168	596,210	10.69	0.00	0	70
R2030	On	06/05/2021	10.04	Call			7,086.88000	7.08688	7,600,910	12.48	0.00	0	
R2030	On	06/05/2021	9.35	Put			1,080.36000	1.08036	910,060	11.65	0.00	0	2,50
R2030	On	06/05/2021	9.15	Put			1,436.68000	1.43668	1,225,350	11.47	0.00	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	9.15	Call		3,271.65000	3.27165	3,647,110	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		6,532.89000	6.53289	7,034,020	12.37	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		468.26000	0.46826	382,600	12.37	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		14,980.85000	14.98085	15,565,440	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call		3,721.00000	3.72100	4,121,840	11.56	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.69	Call		14,888.37000	14.88837	15,472,840	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		7.70000	0.00770	5,380	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		10,388.82000	10.38882	10,954,430	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		89.97000	0.08997	68,790	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		14,934.63000	14.93463	15,519,160	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		385.65000	0.38565	312,890	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put		0.00000	0.00000	1,522,700	11.36	7,613,500.00	5,000	5,000
R2030	On	06/05/2021	Bond Future	9.25	Call		3,643.27000	3.64327	4,040,060	11.54	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put		1,244.50000	1.24450	1,054,500	11.54	0.00	0	2,500
R2030	On	06/05/2021	Bond Future	9.35	Call		4,038.52000	4.03852	4,455,010	11.65	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		7.48000	0.00748	5,220	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		7.26000	0.00726	5,060	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Call		0.00000	0.00000	3,090,430	11.36	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		584.65000	0.58465	682,050	10.80	0.00	0	20
R2030	On	05/08/2021	Bond Future	12.10	Call		15,437.71000	15.43771	16,031,710	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		61.63000	0.06163	49,810	12.40	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		3,228.75000	3.22875	2,923,430	11.23	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,804.03000	2.80403	3,104,530	11.23	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		2,020.24000	2.02024	1,800,750	11.54	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		4,362.35000	4.36235	4,748,680	11.54	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		8,219.55000	8.21955	8,726,300	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		751.00000	0.75100	651,930	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		8,137.67000	8.13767	8,642,440	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		769.98000	0.76998	668,930	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		8,178.58000	8.17858	8,684,350	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		7,691.75000	7.69175	8,185,150	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		881.50000	0.88150	769,080	12.40	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		3,743.63000	3.74363	3,407,350	11.12	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,353.79000	2.35379	2,623,330	11.12	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		8,409.96000	8.40996	7,901,540	10.80	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		760.44000	0.76044	660,390	12.40	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		8,327.04000	8.32704	8,825,080	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,164.00000	1.16400	1,036,830	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		479.91000	0.47991	417,540	11.62	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		8,252.25000	8.25225	8,748,340	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	04/11/2021	Bond Future	10.59	Put			1,187.16000	1.18716	1,058,040	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			8,289.61000	8.28961	8,786,680	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,175.53000	1.17553	1,047,390	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			6,743.32000	6.74332	6,296,940	10.10	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,400.10000	1.40010	1,578,930	10.10	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			4,872.39000	4.87239	4,503,450	10.43	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,388.01000	2.38801	2,644,280	10.43	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,583.07000	11.58307	12,145,910	11.62	0.00	0	
Total R2030 Option												7,613,500.00	5,000	30,900
Total For R2030												553,692,997.96	10,592	177,620
R2032	On	04/02/2021	Bond Future			9.45387	94.79027	9.57638	94.00862		12.59	57,442,903.62	606	11,900
R2032	On	06/05/2021	Bond Future			9.65170	91.58846	9.77849	90.80382		13.94	38,283,976.28	418	126,200
R2032	On	05/08/2021	Bond Future			9.84865	92.58413	9.98277	91.77894		13.47	0.00	0	
R2032	On	04/11/2021	Bond Future			10.05300	89.42737	10.19489	88.60125		13.19	0.00	0	
Total R2032 Future												95,726,879.90	1,024	138,100
R2032	On	04/02/2021	Bond Future	9.62	Call			574.99000	0.57499	1,104,760	12.45	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			298.86000	0.29886	46,980	12.45	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			614.00000	0.61400	1,161,360	12.46	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put			1,856.96000	1.85696	1,102,710	12.02	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			15.51000	0.01551	42,910	12.02	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			7,445.44000	7.44544	8,227,090	14.15	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			274.73000	0.27473	40,440	12.46	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			537.43000	0.53743	1,048,980	12.44	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			0.00000	0.00000	0,000	14.15	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			324.50000	0.32450	54,400	12.44	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			5,178.84000	5.17884	4,397,190	11.68	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			0.00000	0.00000	0,000	11.68	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.10	Call			12,926.85000	12.92685	13,694,040	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			62.42000	0.06242	44,970	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			1,255.16000	1.25516	1,030,490	14.29	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,563.24000	4.56324	5,123,210	14.29	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			12,975.25000	12.97525	13,742,780	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			61.06000	0.06106	43,950	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			13,023.62000	13.02362	13,791,480	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			59.73000	0.05973	42,950	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			15,176.26000	15.17626	15,954,340	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			21.07000	0.02107	14,510	15.38	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.35	Put			1,033.50000	1.03350	885,150	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			8,750.25000	8.75025	9,408,370	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	Op Intere
R2032	On	05/08/2021	Bond Future	11.36	Put		1,022.13000	1.02213	875,060	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		8,791.67000	8.79167	9,451,070	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		1,010.86000	1.01086	865,070	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		8,708.88000	8.70888	9,365,720	14.67	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,330.30000	1.33030	1,166,140	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		7,068.43000	7.06843	6,511,320	12.44	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,866.60000	1.86660	2,135,610	12.44	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		9,472.06000	9.47206	10,135,180	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		13,949.49000	13.94949	14,709,610	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		433.84000	0.43384	367,840	14.32	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		9,510.69000	9.51069	10,174,980	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,318.21000	1.31821	1,155,210	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,306.19000	1.30619	1,144,360	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		9,433.46000	9.43346	10,095,420	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		5,164.61000	5.16461	4,706,070	12.87	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		3,018.87000	3.01887	3,386,450	12.87	0.00	0	70
Total R2032 Option											0.00	0	5,97
Total For R2032											95,726,879.90	1,024	144,10
R2035	On	04/02/2021	Bond Future			10.24950	93.84252	10.34210	93.21461	13.82	115,989,354.72	1,236	36,70
R2035	On	06/05/2021	Bond Future			10.45443	90.30238	10.55002	89.67292	15.74	110,168,903.60	1,220	98,60
R2035	On	05/08/2021	Bond Future			10.66202	91.28364	10.76342	90.63557	15.26	0.00	0	
R2035	On	04/11/2021	Bond Future			10.87629	87.78342	10.98380	87.11640	14.97	0.00	0	
Total R2035 Future											226,158,258.32	2,456	135,42
R2035	On	04/02/2021	Bond Future	10.05	Call		16.34000	0.01634	26,820	13.09	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		2,019.00000	2.01900	1,401,570	13.09	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		5,154.67000	5.15467	5,782,580	15.00	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		0.00000	0.00000	0,000	15.00	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call		19.18000	0.01918	31,960	13.11	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		1,952.21000	1.95221	1,337,080	13.11	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		13.87000	0.01387	22,390	13.08	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		2,086.24000	2.08624	1,466,850	13.08	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		60.65000	0.06065	108,920	13.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		1,439.38000	1.43938	859,740	13.26	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		13,755.37000	13.75537	14,366,280	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		88.77000	0.08877	70,220	17.48	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.40	Put		3,317.78000	3.31778	2,973,700	15.31	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		13,063.84000	13.06384	13,669,780	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		116.63000	0.11663	93,110	17.48	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	10.81	Put		2,081.75000	2.08175	1,831,430	15.81	0.00	0	

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	11.05	Put		1,556.95000	1.55695	1,355,100	16.13	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.15	Put		1,381.09000	1.38109	1,197,250	16.30	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		5,187.17000	5.18717	5,632,790	16.30	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put		3,921.68000	3.92168	3,539,220	15.07	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,856.24000	1.85624	2,103,240	15.07	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call		11,076.82000	11.07682	11,662,090	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		2,326.98000	2.32698	2,612,360	15.31	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call		7,066.03000	7.06603	7,571,150	17.06	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		855.13000	0.85513	730,790	17.06	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		9,350.25000	9.35025	9,907,440	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		441.27000	0.44127	369,000	17.48	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		11,027.15000	11.02715	11,611,760	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,761.20000	3.76120	4,140,340	15.81	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call		5,966.25000	5.96625	6,439,620	16.61	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,125.57000	1.12557	969,480	16.61	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call		1,368.85000	1.36885	1,570,460	14.75	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		4,745.59000	4.74559	5,173,200	16.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		248.14000	0.24814	203,290	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		243.81000	0.24381	199,620	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		10,977.50000	10.97750	11,561,450	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		252.54000	0.25254	207,030	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,816.10000	2.81610	3,136,830	15.52	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		2,816.23000	2.81623	2,507,500	15.52	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		4,734.94000	4.73494	4,307,090	14.75	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		47,455.16000	47.45516	46,807,100	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.03000	0.00003	0,050	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		47,688.44000	47.68844	47,040,390	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.04000	0.00004	0,050	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		6,781.01000	6.78101	6,340,680	14.49	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,862.44000	1.86244	2,070,180	14.49	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		6,178.13000	6.17813	6,606,320	16.03	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		47,571.74000	47.57174	46,923,680	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,443.66000	2.44366	2,223,780	16.03	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.04000	0.00004	0,050	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,951.28000	3.95128	4,288,260	15.28	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,909.47000	3.90947	3,598,380	15.28	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put		7,248.35000	7.24835	6,817,470	14.22	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,408.63000	2.40863	2,644,770	14.22	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		7,734.85000	7.73485	7,287,070	14.10	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,156.12000	2.15612	2,375,360	14.10	0.00	0	40

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Call			7,282.83000	7.28283	7,732,820	15.86	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			10,331.28000	10.33128	10,860,710	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			1,518.17000	1.51817	1,380,580	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			10,252.18000	10.25218	10,779,790	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,544.35000	1.54435	1,404,940	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call			10,291.71000	10.29171	10,820,240	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			4,237.56000	4.23756	3,934,720	15.04	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call			3,422.03000	3.42203	3,718,210	14.62	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			15,625.65000	15.62565	16,240,700	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			453.72000	0.45372	401,750	16.26	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call			4,828.09000	4.82809	5,192,270	15.04	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,531.21000	1.53121	1,392,720	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			2,739.61000	2.73961	2,522,580	15.86	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			5,709.85000	5.70985	5,339,010	14.62	0.00	0	
Total R2035 Option												0.00	0	15,77
Total For R2035												226,158,258.32	2,456	151,20
R2037	On	04/02/2021	Bond Future			10.49397	84.91342	10.59143	84.25693		15.64	640,756,667.32	7,546	51,2
R2037	On	06/05/2021	Bond Future			10.69931	85.75690	10.79998	85.09827		16.91	622,938,121.60	7,264	130,20
R2037	On	05/08/2021	Bond Future			10.90929	82.43309	11.01591	81.75620		17.23	0.00	0	
R2037	On	04/11/2021	Bond Future			11.11450	83.31277	11.22718	82.61739		16.07	0.00	0	
Total R2037 Future												1,263,694,788.92	14,810	181,41
R2037	On	04/02/2021	Bond Future	10.28	Call			14.17000	0.01417	23,680	14.80	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			2,139.27000	2.13927	1,492,290	14.80	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			16.62000	0.01662	28,200	14.82	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			2,072.24000	2.07224	1,427,330	14.82	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			8,515.00000	8.51500	9,171,490	17.73	0.00	0	;
R2037	On	04/02/2021	Bond Future	11.90	Call			8,115.14000	8.11514	8,771,630	17.73	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			0.00000	0.00000	0,000	17.73	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			934.67000	0.93467	431,080	15.22	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			0.00000	0.00000	0,000	17.73	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.85	Call			1,746.32000	1.74632	2,364,100	15.80	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			41.29000	0.04129	2,580	15.80	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.35	Call			40.19000	0.04019	72,740	14.95	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			2,206.71000	2.20671	1,557,960	14.78	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			0.00000	0.00000	0,000	17.73	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			12.04000	0.01204	19,780	14.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			1,680.66000	1.68066	1,056,720	14.95	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Put			6,676.91000	6.67691	6,020,420	14.34	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			0.00000	0.00000	0,000	14.34	0.00	0	;

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	04/02/2021	Bond Future	10.48	Call		183.44000	0.18344	336,340	15.22	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		17,578.04000	17.57804	18,234,530	17.73	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		379.40000	0.37940	314,010	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		10,025.07000	10.02507	10,619,170	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		373.35000	0.37335	308,820	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		10,072.88000	10.07288	10,667,840	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		367.38000	0.36738	303,710	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		9,977.29000	9.97729	10,570,530	18.75	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,804.75000	8.80475	9,329,160	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,493.71000	1.49371	1,341,230	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,845.04000	8.84504	9,370,570	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,479.35000	1.47935	1,327,990	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,885.38000	8.88538	9,412,010	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,465.11000	1.46511	1,314,850	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,526.53000	1.52653	1,385,270	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		10,434.34000	10.43434	10,986,640	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,552.02000	1.55202	1,408,940	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		10,472.79000	10.47279	11,026,000	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,539.23000	1.53923	1,397,060	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		10,511.28000	10.51128	11,065,400	17.45	0.00	0	
Total R2037 Option											0.00	0	74
Total For R2037											1,263,694,788.92	14,810	182,16
R2040	On	04/02/2021	Bond Future			10.63378	87.00553	10.72620	86.34114	15.51	300,865,122.74	3,458	50,00
R2040	On	06/05/2021	Bond Future			10.83495	87.86976	10.93043	87.20337	17.26	192,698,383.68	2,193	77,66
R2040	On	05/08/2021	Bond Future			11.04066	84.31856	11.14185	83.63352	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future			11.24125	85.21838	11.34825	84.51450	16.41	0.00	0	
Total R2040 Future											493,563,506.42	5,651	127,74
R2040	On	04/02/2021	Bond Future	10.41	Call		11.07000	0.01107	17,460	14.83	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		2,318.28000	2.31828	1,660,280	14.83	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		13.17000	0.01317	21,170	14.86	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		3,588.62000	3.58862	2,924,190	14.40	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		0.29000	0.00029	0,250	14.40	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		5,707.48000	5.70748	6,371,870	17.40	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		4,898.92000	4.89892	4,234,530	14.14	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		0.00000	0.00000	0,000	14.14	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		6,783.59000	6.78359	7,447,980	17.75	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		2,391.04000	2.39104	1,731,700	14.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		9,603.32000	9.60332	8,938,930	13.98	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		0.00000	0.00000	0,000	13.98	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R2040	On	04/02/2021	Bond Future	10.42	Put		2,245.92000	2.24592	1,589,530	14.86	0.00	0		
R2040	On	04/02/2021	Bond Future	10.40	Call		9.27000	0.00927	14,320	14.81	0.00	0		
R2040	On	04/02/2021	Bond Future	11.74	Put		0.00000	0.00000	0,000	17.75	0.00	0	80	
R2040	On	04/02/2021	Bond Future	11.57	Put		0.00000	0.00000	0,000	17.40	0.00	0	50	
R2040	On	04/02/2021	Bond Future	9.57	Put		8,932.23000	8.93223	8,267,840	13.98	0.00	0		
R2040	On	04/02/2021	Bond Future	9.57	Call		0.00000	0.00000	0,000	13.98	0.00	0	80	
R2040	On	06/05/2021	Bond Future	12.43	Put		476.61000	0.47661	399,740	19.28	0.00	0		
R2040	On	06/05/2021	Bond Future	12.44	Call		9,986.18000	9.98618	10,576,670	19.28	0.00	0		
R2040	On	06/05/2021	Bond Future	12.44	Put		469.20000	0.46920	393,300	19.28	0.00	0		
R2040	On	06/05/2021	Bond Future	12.42	Call		9,886.57000	9.88657	10,475,100	19.28	0.00	0		
R2040	On	06/05/2021	Bond Future	11.58	Put		1,447.49000	1.44749	1,258,590	18.29	0.00	0		
R2040	On	06/05/2021	Bond Future	11.58	Call		5,768.60000	5.76860	6,246,090	18.29	0.00	0	30	
R2040	On	06/05/2021	Bond Future	13.38	Call		14,684.83000	14.68483	15,332,060	19.28	0.00	0		
R2040	On	06/05/2021	Bond Future	12.42	Put		484.13000	0.48413	406,270	19.28	0.00	0		
R2040	On	06/05/2021	Bond Future	13.38	Put		92.53000	0.09253	73,370	19.28	0.00	0	30	
R2040	On	06/05/2021	Bond Future	12.43	Call		9,936.35000	9.93635	10,525,870	19.28	0.00	0		
R2040	On	06/05/2021	Bond Future	10.83	Put		3,379.86000	3.37986	3,029,100	17.02	0.00	0		
R2040	On	06/05/2021	Bond Future	10.83	Call		2,678.69000	2.67869	2,994,320	17.02	0.00	0	30	
R2040	On	05/08/2021	Bond Future	12.48	Call		9,694.66000	9.69466	10,236,650	19.36	0.00	0		
R2040	On	05/08/2021	Bond Future	12.48	Put		1,418.38000	1.41838	1,275,330	19.36	0.00	0		
R2040	On	05/08/2021	Bond Future	12.49	Call		9,737.50000	9.73750	10,280,570	19.36	0.00	0		
R2040	On	05/08/2021	Bond Future	12.49	Put		1,404.46000	1.40446	1,262,490	19.36	0.00	0		
R2040	On	05/08/2021	Bond Future	12.47	Call		9,651.86000	9.65186	10,192,770	19.36	0.00	0		
R2040	On	05/08/2021	Bond Future	11.05	Call		3,855.82000	3.85582	4,196,740	17.46	0.00	0	90	
R2040	On	05/08/2021	Bond Future	11.55	Put		3,012.72000	3.01272	2,752,770	18.05	0.00	0		
R2040	On	05/08/2021	Bond Future	11.55	Call		5,687.31000	5.68731	6,112,400	18.05	0.00	0	90	
R2040	On	05/08/2021	Bond Future	14.80	Call		19,854.23000	19.85423	20,524,140	19.36	0.00	0		
R2040	On	05/08/2021	Bond Future	12.47	Put		1,432.41000	1.43241	1,288,280	19.36	0.00	0		
R2040	On	05/08/2021	Bond Future	14.80	Put		96.14000	0.09614	81,010	19.36	0.00	0	90	
R2040	On	05/08/2021	Bond Future	11.05	Put		4,477.25000	4.47725	4,133,130	17.46	0.00	0		
R2040	On	04/11/2021	Bond Future	12.90	Call		10,853.46000	10.85346	11,411,300	17.85	0.00	0		
R2040	On	04/11/2021	Bond Future	12.90	Put		1,638.97000	1.63897	1,492,930	17.85	0.00	0		
R2040	On	04/11/2021	Bond Future	12.91	Call		10,893.74000	10.89374	11,452,500	17.85	0.00	0		
R2040	On	04/11/2021	Bond Future	12.91	Put		1,625.41000	1.62541	1,480,290	17.85	0.00	0		
R2040	On	04/11/2021	Bond Future	12.89	Call		10,813.22000	10.81322	11,370,120	17.85	0.00	0		
R2040	On	04/11/2021	Bond Future	12.89	Put		1,652.64000	1.65264	1,505,660	17.85	0.00	0		
Total R2040 Option											0.00	0	7,50	
Total For R2040											493,563,506.42	5,651	135,24	
R2044	On	04/02/2021	Bond Future			10.70344		83.62459	10.78074	83.06312	16.25	639,059,116.78	7,642	15,58

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R2044	On	06/05/2021	Bond Future			10.89674	84.45523	10.97654	83.89260		18.14	367,464,705.73	4,351	57,64
R2044	On	05/08/2021	Bond Future			11.09423	80.99211	11.17901	80.41244		18.58	0.00	0	
R2044	On	04/11/2021	Bond Future			11.28647	81.85650	11.37635	81.25946		17.22	0.00	0	
Total R2044 Future											1,006,523,822.51	11,993	73,23	
R2044	On	04/02/2021	Bond Future	10.84	Call			720.71000	0.72071	1,068,310	15.94	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			294.56000	0.29456	80,690	15.94	0.00	0	24
R2044	On	04/02/2021	Bond Future	10.29	Call			0.18000	0.00018	0,100	14.74	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			3,675.96000	3.67596	3,114,410	14.74	0.00	0	24
R2044	On	04/02/2021	Bond Future	9.66	Put			8,807.60000	8.80760	8,246,130	14.62	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			0.00000	0.00000	0,000	14.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			1.02000	0.00102	0,820	14.86	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			3,135.99000	3.13599	2,574,320	14.86	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			0.00000	0.00000	0,000	14.62	0.00	0	24
R2044	On	04/02/2021	Bond Future	10.37	Call			1.28000	0.00128	1,080	14.87	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			3,059.45000	3.05945	2,497,780	14.87	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			0.81000	0.00081	0,620	14.84	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			3,212.69000	3.21269	2,651,030	14.84	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			5,654.11000	5.65411	5,092,640	14.63	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			10,073.25000	10.07325	10,570,060	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			9,778.23000	9.77823	10,269,960	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			1,909.38000	1.90938	1,710,140	18.83	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call			6,620.75000	6.62075	7,041,730	19.75	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put			1,238.82000	1.23882	1,097,170	19.75	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put			2,019.49000	2.01949	1,811,670	18.72	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			4,568.11000	4.56811	4,922,920	18.72	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put			510.56000	0.51056	440,530	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			472.77000	0.47277	406,950	20.27	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			7,161.18000	7.16118	7,595,500	20.02	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			1,098.03000	1.09803	969,720	20.02	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			9,729.15000	9.72915	10,220,010	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			526.39000	0.52639	454,620	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			2,679.15000	2.67915	2,424,680	18.29	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put			4,126.02000	4.12602	3,789,070	17.67	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			2,148.05000	2.14805	2,373,730	17.67	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call			4,788.96000	4.78896	5,152,350	18.83	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			518.42000	0.51842	447,520	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			9,827.34000	9.82734	10,319,940	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			3,536.90000	3.53690	3,845,060	18.29	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			10,127.01000	10.12701	10,591,320	20.36	0.00	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
R2044	On	05/08/2021	Bond Future	12.61	Put		1,319.34000	1.31934	1,203,980	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		10,041.74000	10.04174	10,504,310	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,345.53000	1.34553	1,228,430	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		10,084.36000	10.08436	10,547,800	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,332.38000	1.33238	1,216,150	20.36	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,701.70000	1.70170	1,573,640	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		10,804.78000	10.80478	11,274,540	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,687.86000	1.68786	1,560,580	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		10,725.53000	10.72553	11,193,710	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,715.64000	1.71564	1,586,780	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		10,765.14000	10.76514	11,234,120	18.73	0.00	0	
Total R2044 Option											0.00	0	19,38
Total For R2044											1,006,523,822.51	11,993	92,63
R2048	On	04/02/2021	Bond Future			10.61842	87.38022	10.70073	86.76166	15.57	270,878,682.00	3,100	79,42
R2048	On	06/05/2021	Bond Future			10.79949	83.83895	10.88451	83.21860	18.43	213,789,322.50	2,550	126,20
R2048	On	05/08/2021	Bond Future			10.98237	84.74995	11.07247	84.11195	17.92	0.00	0	
R2048	On	04/11/2021	Bond Future			11.16959	81.24309	11.26503	80.58714	17.48	0.00	0	
Total R2048 Future											484,668,004.50	5,650	205,62
R2048	On	04/02/2021	Bond Future	10.47	Call		37.28000	0.03728	59,140	15.01	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		1,791.89000	1.79189	1,195,190	15.01	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		43.34000	0.04334	69,560	15.04	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		1,864.07000	1.86407	1,263,570	14.98	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		207.19000	0.20719	41,420	15.67	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		942.56000	0.94256	1,395,350	15.67	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		7,235.11000	7.23511	6,616,550	13.94	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		0.00000	0.00000	0,000	13.94	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		1,720.56000	1.72056	1,128,220	15.04	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		0.00000	0.00000	0,000	17.38	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		5,609.23000	5.60923	6,227,790	17.38	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		326.09000	0.32609	86,070	15.57	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		692.51000	0.69251	1,071,050	15.57	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		31.94000	0.03194	50,000	14.98	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		10,015.13000	10.01513	10,561,240	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		501.40000	0.50140	427,160	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		10,065.38000	10.06538	10,612,420	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		493.65000	0.49365	420,340	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		9,964.90000	9.96490	10,510,070	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		509.26000	0.50926	434,080	20.66	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,310.94000	1.31094	1,186,520	19.67	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
R2048	On	05/08/2021	Bond Future	12.51	Call		10,381.12000	10.38112	10,895,650	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,297.97000	1.29797	1,174,500	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		10,424.90000	10.42490	10,940,380	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,285.11000	1.28511	1,162,590	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		10,337.36000	10.33736	10,850,940	19.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		11,171.37000	11.17137	11,695,120	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,596.51000	1.59651	1,464,310	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		11,212.06000	11.21206	11,736,660	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,583.17000	1.58317	1,451,820	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,130.70000	11.13070	11,653,590	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,609.95000	1.60995	1,476,890	19.02	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											484,668,004.50	5,650	209,90
R209	On	04/02/2021	Bond Future			10.16322	72.33318	10.26049	71.75880	17.25	23,001,951.24	318	17,60
R209	On	06/05/2021	Bond Future			10.34626	69.91275	10.44644	69.33639	18.58	85,013,904.00	1,216	27,76
R209	On	05/08/2021	Bond Future			10.52778	70.67283	10.63332	70.08096	17.90	0.00	0	
R209	On	04/11/2021	Bond Future			10.71402	68.28697	10.82519	67.67937	17.62	0.00	0	1,79
Total R209 Future											108,015,855.24	1,534	47,16
R209	On	04/02/2021	Bond Future	10.11	Call		135.05000	0.13505	228,780	17.08	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		1,026.58000	1.02658	545,930	17.08	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		148.32000	0.14832	251,410	17.09	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		980.10000	0.98010	508,810	17.09	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		122.70000	0.12270	207,590	17.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		1,074.05000	1.07405	584,560	17.07	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		1,394.40000	1.39440	1,214,840	19.31	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		4,098.38000	4.09838	3,725,920	18.03	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,475.81000	1.47581	1,679,710	18.03	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		6,851.32000	6.85132	7,326,180	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		2,064.36000	2.06436	2,319,490	18.33	0.00	0	5,30
R209	On	06/05/2021	Bond Future	11.25	Call		5,432.53000	5.43253	5,865,600	19.82	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		1,049.49000	1.04949	906,200	19.82	0.00	0	9,10
R209	On	06/05/2021	Bond Future	12.25	Call		9,538.86000	9.53886	10,070,640	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		1,004.12000	1.00412	1,159,190	17.74	0.00	0	8,20
R209	On	06/05/2021	Bond Future	11.00	Call		4,458.22000	4.45822	4,855,020	19.31	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		257.39000	0.25739	211,540	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		9,496.77000	9.49677	10,027,920	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		253.12000	0.25312	207,910	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		9,412.60000	9.41260	9,942,470	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		685.34000	0.68534	583,840	20.37	0.00	0	3,70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/05/2021	Bond Future	10.25	Put		3,201.07000	3.20107	2,879,840	18.33	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		3,065.15000	3.06515	3,390,830	18.70	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		2,194.93000	2.19493	1,944,250	18.70	0.00	0	6,21
R209	On	06/05/2021	Bond Future	9.75	Put		5,157.88000	5.15788	4,736,590	17.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		261.71000	0.26171	215,220	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		248.92000	0.24892	204,340	20.37	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.23	Call		9,454.68000	9.45468	9,985,190	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Put		2,883.28000	2.88328	2,582,560	18.43	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		2,328.56000	2.32856	2,604,200	18.43	0.00	0	1,00
R209	On	05/08/2021	Bond Future	11.80	Put		1,426.44000	1.42644	1,285,400	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,540.44000	7.54044	7,992,280	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,412.92000	1.41292	1,272,890	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,470.27000	7.47027	7,920,090	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,440.07000	1.44007	1,298,020	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,505.33000	7.50533	7,956,160	19.45	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,940.78000	1.94078	1,780,720	19.10	0.00	0	5,50
R209	On	04/11/2021	Bond Future	12.18	Call		8,497.10000	8.49710	8,960,690	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,684.02000	1.68402	1,540,010	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,530.17000	8.53017	8,994,630	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,670.61000	1.67061	1,527,470	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,464.06000	8.46406	8,926,790	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,234.93000	3.23493	3,514,030	17.13	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,034.56000	5.03456	4,706,060	17.13	0.00	0	5,50
R209	On	04/11/2021	Bond Future	9.50	Put		9,123.79000	9.12379	8,666,840	16.60	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,341.75000	1.34175	1,492,400	16.60	0.00	0	3,71
R209	On	04/11/2021	Bond Future	12.00	Call		7,908.21000	7.90821	8,355,750	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,697.51000	1.69751	1,552,640	19.10	0.00	0	
Total R209 Option											0.00	0	61,07
Total For R209											108,015,855.24	1,534	108,23
R210	On	04/02/2021	Bond Future			196.87798	196.87798	196.25309	196.25309		0.00	0	81
R210	On	06/05/2021	Bond Future			196.17167	196.17167	195.55065	195.55065		0.00	0	1,11
R210	On	05/08/2021	Bond Future			198.35145	198.35145	197.69791	197.69791		0.00	0	
R210	On	04/11/2021	Bond Future			197.77605	197.77605	197.08865	197.08865		0.00	0	
Total R210 Future											0.00	0	2,04
Total For R210											0.00	0	2,04
R212	On	04/02/2021	Bond Future			170.34114	170.34114	170.36303	170.36303		102,204,684.00	600	4,11
R212	On	06/05/2021	Bond Future			172.07562	172.07562	172.10664	172.10664		103,245,372.00	600	3,41
R212	On	05/08/2021	Bond Future			171.65713	171.65713	171.66602	171.66602		0.00	0	
R212	On	04/11/2021	Bond Future			173.52828	173.52828	173.51394	173.51394		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R212 Future												205,450,056.00	1,200	7,60
Total For R212												205,450,056.00	1,200	7,60
R213	On	04/02/2021	Bond Future			9.04351	89.81616	9.16594	89.09346		12.41	38,620,948.80	430	60
R213	On	06/05/2021	Bond Future			9.22724	87.18085	9.35380	86.45553		13.32	41,410,903.75	475	9,00
R213	On	05/08/2021	Bond Future			9.41196	88.12811	9.54586	87.38356		12.84	0.00	0	
R213	On	04/11/2021	Bond Future			9.60515	85.53939	9.74681	84.77520		12.59	0.00	0	
Total R213 Future												80,031,852.55	905	9,70
R213	On	04/02/2021	Bond Future	9.40	Call			1,401.05000	1.40105	2,084,200	12.56	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			41.09000	0.04109	1,540	12.56	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,453.77000	1.45377	2,141,370	12.57	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			36.34000	0.03634	1,240	12.57	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,348.80000	1.34880	2,027,030	12.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			46.37000	0.04637	1,900	12.55	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			27.91000	0.02791	19,370	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			13,012.75000	13.01275	13,729,150	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			29.30000	0.02930	20,380	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			13,057.86000	13.05786	13,774,460	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			28.59000	0.02859	19,870	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			13,102.96000	13.10296	13,819,740	14.61	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			7,523.95000	7.52395	8,118,880	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			1,045.03000	1.04503	895,410	13.94	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call			5,059.32000	5.05932	5,563,930	13.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			1,855.84000	1.85584	1,615,900	13.17	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Call			2,597.14000	2.59714	2,944,970	12.57	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call			7,792.63000	7.79263	8,396,480	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			966.05000	0.96605	825,350	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,831.26000	7.83126	8,436,350	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			955.18000	0.95518	815,720	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,754.07000	7.75407	8,356,670	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			977.03000	0.97703	835,080	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			3,745.34000	3.74534	3,348,620	12.57	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,350.28000	1.35028	1,185,130	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			8,251.52000	8.25152	8,851,720	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,337.99000	1.33799	1,174,000	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			8,180.26000	8.18026	8,778,140	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,362.66000	1.36266	1,196,350	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			8,215.86000	8.21586	8,814,900	13.65	0.00	0	
Total R213 Option												0.00	0	60
Total For R213												80,031,852.55	905	10,30

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	04/02/2021			10.55832	69.34701	10.63558	68.88441		18.71	51,316,787.40	740	9,2
R214	On	06/05/2021			10.73745	66.76036	10.81698	66.29662		20.28	76,240,331.12	1,142	12,6
R214	On	05/08/2021			10.91784	67.48582	11.00195	67.00834		19.51	0.00	0	
R214	On	04/11/2021			11.10246	64.92898	11.19136	64.43756		19.24	0.00	0	
Total R214 Future											127,557,118.52	1,882	21,9
R214	On	04/02/2021	10.32	Call			21.96000	0.02196	24,070	18.07	0.00	0	
R214	On	04/02/2021	10.32	Put			1,944.31000	1.94431	1,483,820	18.07	0.00	0	
R214	On	04/02/2021	10.33	Call			25.09000	0.02509	28,110	18.09	0.00	0	
R214	On	04/02/2021	10.33	Put			1,885.17000	1.88517	1,425,590	18.09	0.00	0	
R214	On	04/02/2021	10.31	Call			19.17000	0.01917	20,540	18.05	0.00	0	
R214	On	04/02/2021	10.31	Put			2,003.87000	2.00387	1,542,640	18.05	0.00	0	
R214	On	06/05/2021	12.25	Call			8,046.12000	8.04612	8,444,380	22.26	0.00	0	
R214	On	06/05/2021	12.25	Put			515.31000	0.51531	449,830	22.26	0.00	0	
R214	On	06/05/2021	12.26	Call			8,086.26000	8.08626	8,485,260	22.26	0.00	0	
R214	On	06/05/2021	12.26	Put			507.94000	0.50794	443,200	22.26	0.00	0	
R214	On	06/05/2021	12.27	Call			8,126.42000	8.12642	8,526,160	22.26	0.00	0	
R214	On	06/05/2021	12.27	Put			500.66000	0.50066	436,660	22.26	0.00	0	
R214	On	05/08/2021	12.03	Put			1,750.43000	1.75043	1,619,540	21.21	0.00	0	
R214	On	05/08/2021	12.01	Call			7,091.28000	7.09128	7,436,190	21.21	0.00	0	
R214	On	05/08/2021	12.01	Put			1,781.51000	1.78151	1,648,940	21.21	0.00	0	
R214	On	05/08/2021	12.02	Call			7,124.76000	7.12476	7,470,520	21.21	0.00	0	
R214	On	05/08/2021	12.02	Put			1,765.91000	1.76591	1,634,190	21.21	0.00	0	
R214	On	05/08/2021	12.03	Call			7,158.30000	7.15830	7,504,890	21.21	0.00	0	
R214	On	04/11/2021	12.48	Call			8,404.09000	8.40409	8,769,530	20.87	0.00	0	
R214	On	04/11/2021	12.48	Put			1,911.77000	1.91177	1,785,790	20.87	0.00	0	
R214	On	04/11/2021	12.46	Call			8,340.53000	8.34053	8,704,570	20.87	0.00	0	
R214	On	04/11/2021	12.46	Put			1,940.60000	1.94060	1,813,220	20.87	0.00	0	
R214	On	04/11/2021	12.47	Call			8,372.30000	8.37230	8,737,040	20.87	0.00	0	
R214	On	04/11/2021	12.47	Put			1,926.14000	1.92614	1,799,460	20.87	0.00	0	
Total R214 Option											0.00	0	
Total For R214											127,557,118.52	1,882	21,9
Total for Bond											7,266,650,283.56	80,295	1,581,0
E170	On	01/08/2021			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			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract 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										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			764.79000	764.79000	760.75800	760.75800				152,958,000.00	20	2
GOVI On 06/05/2021 GOVI			772.38000	772.38000	768.34700	768.34700				278,056,800.00	36	96
GOVI On 05/08/2021 GOVI			780.67700	780.67700	776.50100	776.50100				0.00	0	
GOVI On 04/11/2021 GOVI			789.08700	789.08700	784.76200	784.76200				0.00	0	
Total GOVI Future										431,014,800.00	56	96
GOVI On 04/02/2021 GOVI	750.95	Call			98,080.00000	9.80800	138,400,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Call			97,980.00000	9.79800	138,300,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Call			98,180.00000	9.81800	138,500,000			0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			896,770.00000	89.67700	937,100,000			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			896,670.00000	89.66700	937,000,000			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			896,570.00000	89.65700	936,900,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			573,510.00000	57.35100	615,270,000			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			573,710.00000	57.37100	615,470,000			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			573,610.00000	57.36100	615,370,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			563,520.00000	56.35200	606,770,000			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			563,420.00000	56.34200	606,670,000			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			563,620.00000	56.36200	606,870,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total GOVI Option									0.00	0	
Total For GOVI									431,014,800.00	56	95
Total for GOVI									431,014,800.00	56	95
AL37 On 04/02/2021 Index Future			794.33200	794.33200	793.74100	793.74100			0.00	0	
AL37 On 06/05/2021 Index Future			802.21600	802.21600	801.65900	801.65900			0.00	0	
AL37 On 05/08/2021 Index Future			810.83200	810.83200	810.16700	810.16700			0.00	0	
AL37 On 04/11/2021 Index Future			819.56800	819.56800	818.78600	818.78600			0.00	0	
Total AL37 Future									0.00	0	
Total For AL37									0.00	0	
AL7T On 04/02/2021 Index Future			885.82300	885.82300	879.50000	879.50000			0.00	0	
AL7T On 06/05/2021 Index Future			894.61400	894.61400	888.27300	888.27300			0.00	0	
AL7T On 05/08/2021 Index Future			904.22400	904.22400	897.70000	897.70000			0.00	0	
AL7T On 04/11/2021 Index Future			913.96500	913.96500	907.25000	907.25000			0.00	0	
Total AL7T Future									0.00	0	
Total For AL7T									0.00	0	
ALBI On 04/02/2021 Index Future			773.68500	773.68500	769.63700	769.63700			294,000,300.00	38	1
ALBI On 06/05/2021 Index Future			781.36300	781.36300	777.31400	777.31400			296,917,940.00	38	30
ALBI On 05/08/2021 Index Future			789.75600	789.75600	785.56400	785.56400			0.00	0	
ALBI On 04/11/2021 Index Future			798.26400	798.26400	793.92100	793.92100			0.00	0	
Total ALBI Future									590,918,240.00	76	41
Total For ALBI									590,918,240.00	76	41
IGOV On 04/02/2021 Index Future			274.20400	274.20400	273.71900	273.71900			5,484,080.00	2	12
IGOV On 06/05/2021 Index Future			276.99400	276.99400	276.51800	276.51800			5,539,880.00	2	9
IGOV On 05/08/2021 Index Future			280.03700	280.03700	279.52000	279.52000			0.00	0	
IGOV On 04/11/2021 Index Future			283.12100	283.12100	282.56000	282.56000			0.00	0	
Total IGOV Future									11,023,960.00	4	1,05
Total For IGOV									11,023,960.00	4	1,05
Total for Index									601,942,200.00	80	1,51
JIBAR f On 17/02/2021 Jibar Future			3.64500	96.35500	3.63500	96.36500			0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.64500	96.35500	3.63500	96.36500			0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.59000	96.41000	3.57000	96.43000			0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.58000	96.42000	3.56000	96.44000			0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.57500	96.42500	3.54500	96.45500			0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.58000	96.42000	3.55000	96.45000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.61000	96.39000	3.58000	96.42000			0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.76500	96.23500	3.74500	96.25500			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			3.84000	96.16000	3.83000	96.17000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.08000	95.92000	4.08000	95.92000			0.00	0	20,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 21/09/2022 Jibar Future			4.15500	95.84500	4.16500	95.83500				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			4.42000	95.58000	4.43000	95.57000				0.00	0	
Total Jibar Future										0.00	0	50,00
Total For JIBAR FUTURE										0.00	0	50,00
Total for Jibar										0.00	0	50,00
5Y STN On 21/12/2021 Interest Rate Swap			90.60000	90.60000	90.59000	90.59000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										8,299,607,283.56	80,431	1,633,62
AA06 On 15/04/2021 Spot Bond					0.00000	100.21106				0.00	4,950,000,000	1,650,000,00
Total AA06 SPOT										0.00	4,950,000,000	1,650,000,00
Total For AA06										0.00	4,950,000,000	1,650,000,00
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.38000	103.69043	5.38000	103.67530				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.39100	303.06196	3.39100	303.03394				0.00	0	57,000,00
Total ABCPI3 SPOT										0.00	0	57,000,00
Total For ABCPI3										0.00	0	57,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.73247				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.19953				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.96258	9.65000	100.93644				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.01549				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026 Spot Bond					0.00000	100.75475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.36465				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.00046				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.25141				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.74565				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.30499				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.53373				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.43448				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.86267				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.08127				0.00	0	150,000,00
Total ABFN27 SPOT										0.00	0	150,000,00
Total For ABFN27										0.00	0	150,000,00
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.76343				0.00	0	150,000,00
Total ABFN28 SPOT										0.00	0	150,000,00
Total For ABFN28										0.00	0	150,000,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.70466				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.72711				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.96891				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.53944				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.57594				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.28901				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.47593				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.78538				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.30632				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.13580				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.06209				0.00	0	300,000,0€
Total ABFN39 SPOT										0.00	0	300,000,0€
Total For ABFN39										0.00	0	300,000,0€
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.35270				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.39110				0.00	0	
Total ABFN41 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 ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.61089				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.28323				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.29117				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.29690				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.59132				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.80679				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.85102				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.22795				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.58417				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.94006				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.01500	4.01500	4.01500	147.16874				0.00	0	100,000,00
Total ABKI03 SPOT										0.00	0	100,000,00
Total For ABKI03										0.00	0	100,000,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	74.60419	100.00000	74.43817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.07500	7.07500	7.07500	140.21502				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.47567	100.00000	19.43208				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	99.99051				0.00	0	19,233,90
Total ABKS1 SPOT										0.00	0	19,233,90
Total For ABKS1										0.00	0	19,233,90
ABN05 On 18/04/2021 Spot Bond			2.68100	217.05022	2.68100	217.03435				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.64500	2.64500	2.64500	147.22015				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.35000	4.35000	4.35000	187.02765				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	210.22452				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.22000	6.22000	6.22000	106.27865				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.59500	6.59500	6.59500	120.05369				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.88000	4.88000	4.88000	102.62039				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.41000	103.92396	4.41000	103.91149				0.00	0	420,000,00
Total ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS13 On 14/05/2022 Spot Bond			4.72000	108.24669	4.72000	108.23274				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.75000	110.68924	4.75000	110.67489				0.00	0	440,000,00
Total ABS15 SPOT										0.00	0	440,000,00
Total For ABS15										0.00	0	440,000,00
ABS16 On 11/11/2025 Spot Bond			6.16000	119.70212	6.16000	119.68206				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.37000	119.64815	7.37000	119.62423				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			5.19000	114.89247	5.19000	114.87621				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.70500	113.20222	6.70500	113.18160				0.00	0	5,430,000,00
Total ABS7 SPOT										0.00	0	5,430,000,00
Total For ABS7										0.00	0	5,430,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.20900	100.00000	13.17944				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.74100	1.74100	1.74100	316.41949				0.00	0	10,000,00
Total ABSI2 SPOT										0.00	0	10,000,00
Total For ABSI2										0.00	0	10,000,00
ABSI4 On 31/01/2022 Spot Bond			1.13500	169.86277	1.13500	169.85747				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.47000	9.47000	9.47000	104.93330				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.78264				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.75819				0.00	0	
Total ACL098 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 ACL098										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.72784				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.73153				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.23031				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.75598				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.75598				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.77681				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.77681				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	167.82749				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	170.92903				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.71684				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.71193				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22€ On 20/09/2021 Spot Bond					0.00000	100.69356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.19011				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.13714				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.96614				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.97612				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.07358				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.54932				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.44157				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.06618				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.00590				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	100.36338				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.33843				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.25187				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.25187				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.29331				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.24499				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.24269				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.26804				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.29337				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.37609				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.40132				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.17475				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.00410				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.91000	113.70384	5.91000	113.68584				0.00	0	
Total AHF5A3 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 AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.06397				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.14380				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.15345				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.25007				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.48379				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.06391				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.14372				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.70197				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.98410				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.10383				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.18363				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.86137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.79000	113.08704	6.79000	113.06630				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.91000	111.63698	5.91000	111.61903				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.16500	95.20616	11.16500	95.17759				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.62000	164.86431	6.62000	164.83480				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.30528				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.56185				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.83762				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.04052				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.39034				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.00119				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.24441				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF13 On 30/06/2021 Spot Bond					0.00000	100.64870				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.86721				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.20000	224.90941	5.20000	224.87770				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.21500	202.77475	5.21500	202.74607				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.89658				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			2.11500	168.25314	2.11500	168.24338				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	98.06010				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.00015				0.00	0	
Total ASN147 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 ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.16000	168.17979	2.16000	168.16982				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	53.78822				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	101.01945				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.24000	176.85330	5.24000	176.82819				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	99.93939				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.12226				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.93920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.84046				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.59051				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.16500	101.56226	5.16500	101.54796				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.65441				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.66445				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.72550				0.00	0	10,400,00
Total ASN204 SPOT										0.00	0	10,400,00
Total For ASN204										0.00	0	10,400,00
ASN20: On 24/08/2021 Spot Bond					0.00000	101.33304				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.51941				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN21 On 29/08/2022 Spot Bond					0.00000	100.99131				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.90114				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.83801				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.65412				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.15501				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.13275				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.05998				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.83679				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.59755				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.70949				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.91130				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.66000	4.66000	4.66000	98.85806				0.00	0	
Total ASN318 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 ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.35000	5.35000	5.35000	90.28596				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.67126				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.76820				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.92577				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.67640				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.27500	100.11176	5.27500	100.09736				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.72170				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	99.90017				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	99.90017				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.65436				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.69428				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.69109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.69109				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.99118				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.83179				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.67760				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.70330				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	100.09358				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2021 Spot Bond					0.00000	100.77840				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2021 Spot Bond					0.00000	100.77840				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.82084				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.68372				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.00386				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39 On 17/12/2025 Spot Bond					0.00000	100.73598				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.67882				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.80118				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.85680				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	105.07462				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.67726				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.67726				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.62211				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.64236				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 01/07/2023 Spot Bond					0.00000	100.86236				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.31761				0.00	0	
Total ASN458 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 ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.60026				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.24167				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.24397				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.29705				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	103.59381				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.10150				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.71276				0.00	0	400,000,00
Total ASN470 SPOT										0.00	0	400,000,00
Total For ASN470										0.00	0	400,000,00
ASN47: On 31/07/2023 Spot Bond					0.00000	100.08174				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.09592				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	103.44277				0.00	0	1,670,000,00
Total ASN473 SPOT										0.00	0	1,670,000,00
Total For ASN473										0.00	0	1,670,000,00
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	104.10957				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	99.90866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.70070				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.83792				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/05/2021 Spot Bond					0.00000	100.40958				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	95.83500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.59432				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.69825				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.79409				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.78181				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.46013				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.69156				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 10/03/2021 Spot Bond					0.00000	100.66785				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 15/09/2025 Spot Bond					0.00000	100.68992				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.68992				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.58334				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.57705				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.43254				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.67992				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	101.11873	9.00000	101.10959				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	101.01830	8.18000	101.00849				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	101.04038	8.36000	101.03068				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	101.04038	8.36000	101.03068				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51: On 30/03/2021 Spot Bond					0.00000	100.44982				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51: On 08/04/2021 Spot Bond					0.00000	100.34063				0.00	0	
Total ASN517 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 ASN517									0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.25546			0.00	0	
Total ASN518 SPOT									0.00	0	
Total For ASN518									0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	100.12299	9.10000	100.09838			0.00	0	
Total ASN522 SPOT									0.00	0	
Total For ASN522									0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	100.14867	11.05000	100.11892			0.00	0	690,000,00
Total ASN525 SPOT									0.00	0	690,000,00
Total For ASN525									0.00	0	690,000,00
ASN530 On 31/07/2024 Spot Bond			11.00000	100.14801	11.00000	100.11839			0.00	0	
Total ASN530 SPOT									0.00	0	
Total For ASN530									0.00	0	
ASN531 On 13/05/2021 Spot Bond					0.00000	99.86782			0.00	0	
Total ASN531 SPOT									0.00	0	
Total For ASN531									0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	100.14145	10.50000	100.11314			0.00	0	
Total ASN532 SPOT									0.00	0	
Total For ASN532									0.00	0	
ASN533 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.97874			0.00	0	1,800,000,00
Total ASN533 SPOT									0.00	0	1,800,000,00
Total For ASN533									0.00	0	1,800,000,00
ASN534 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.87452			0.00	0	
Total ASN534 SPOT									0.00	0	
Total For ASN534									0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	100.14145	10.50000	100.11314			0.00	0	
Total ASN538 SPOT									0.00	0	
Total For ASN538									0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.53572			0.00	0	
Total ASN540 SPOT									0.00	0	
Total For ASN540									0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.01558			0.00	0	
Total ASN541 SPOT									0.00	0	
Total For ASN541									0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	101.26859			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.76572				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN544 On 31/07/2023 Spot Bond			10.60000	100.14277	10.60000	100.11419				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.68244				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN546 On 31/01/2024 Spot Bond			10.47000	101.82648	10.47000	100.11283				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			100.00000	18.52843	100.00000	18.48651				0.00	0	3,000,000.00
Total ASN558 SPOT										0.00	0	3,000,000.00
Total For ASN558										0.00	0	3,000,000.00
BAW21 On 24/03/2022 Spot Bond			5.31000	107.74362	5.31000	107.72803			2,070,900,000.00	390,000,000	130,000,000	
Total BAW21 SPOT									2,070,900,000.00	390,000,000	130,000,000	
Total For BAW21									2,070,900,000.00	390,000,000	130,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.41506	9.30000	103.38911			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.22670			0.00	400,000,000	100,000,000	
Total BAW22 SPOT									0.00	400,000,000	100,000,000	
Total For BAW22									0.00	400,000,000	100,000,000	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.35272			0.00	0	0	
Total BAW28 SPOT									0.00	0	0	
Total For BAW28									0.00	0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.02392			0.00	0	0	
Total BAW29 SPOT									0.00	0	0	
Total For BAW29									0.00	0	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.94548			0.00	0	0	
Total BAW30 SPOT									0.00	0	0	
Total For BAW30									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
BAW31 On 30/09/2022 Spot Bond					0.00000	100.49760				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.62000	103.23664	5.62000	103.22092				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.37929				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA5 On 31/03/2022 Spot Bond					0.00000	103.07485				0.00	0	
Total BAYA5 SPOT										0.00	0	
Total For BAYA5										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.78777				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA6 On 31/03/2021 Spot Bond					0.00000	100.77838				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.11000	8.11000	8.11000	107.06844				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	100.71679				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.01085				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			10.08000	10.08000	10.08000	112.49796				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 31/03/2022 Spot Bond					0.00000	100.62634				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.70626				0.00	0	
Total BAYA7 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 BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.44209				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.44220				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.41658				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.81149				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.81149				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.41147				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.83521				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.81102				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.83466				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.78711				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.83451				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB15 On 30/06/2021 Spot Bond					0.00000	100.92991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.95273				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.95273				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.95273				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.97660				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 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	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.95334				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.33105				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.00069				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	99.94603				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.02500	7.02500	7.02500	108.52086				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.98523				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX31 On 05/03/2023 Spot Bond					0.00000	101.37825				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.44682				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.91310				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.91000	112.22601	6.91000	112.20495				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.22629				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.56440				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.81000	104.48009	6.81000	104.46092				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.03384				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.91000	108.44358	5.91000	108.42642				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.87338				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.66868				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.39328				0.00	0	
Total BGL16 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 BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.66248				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.48050				0.00	4,000,000,000	1,000,000,000
Total BGL18 SPOT										0.00	4,000,000,000	1,000,000,000
Total For BGL18										0.00	4,000,000,000	1,000,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	100.72688				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.62813				0.00	0	1,000,000,000
Total BGT01 SPOT										0.00	0	1,000,000,000
Total For BGT01										0.00	0	1,000,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.88211				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.09613				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.31769				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.65000	112.16805	5.65000	112.15079				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.72921				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.98692				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.50298				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.09733				0.00	1,500,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID15 SPOT										0.00	1,500,000,000	500,000,000
Total For BID15										0.00	1,500,000,000	500,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.10570				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.40836				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.56030				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	94.46490				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.38550				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.60413				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.18116				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.47925				0.00	3,600,000,000	900,000,000
Total BPPF13 SPOT										0.00	3,600,000,000	900,000,000
Total For BPPF13										0.00	3,600,000,000	900,000,000
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.97288				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.16623				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.58346				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.26474				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.01293				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.01403				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.31299				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.33672				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.01227				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.01290				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.01344				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.62589				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.90754				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BWZJ23									0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.51000	104.39408	4.51000	104.38132			0.00	0	
Total CBL26 SPOT									0.00	0	
Total For CBL26									0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.13668			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.80623			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.52000	114.63701	6.52000	114.61680			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			6.87000	115.71704	6.87000	115.69556		585,324,000,000.00	85,200,000	28,400,000	
Total CCT02 SPOT								585,324,000,000.00	85,200,000	28,400,000	
Total For CCT02								585,324,000,000.00	85,200,000	28,400,000	
CCT03 On 15/03/2025 Spot Bond			7.40000	117.49619	7.40000	117.47261			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.82000	107.05591	8.82000	104.28691			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	99.92282			0.00	0	
Total CGR29 SPOT									0.00	0	
Total For CGR29									0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	99.77920			0.00	0	
Total CGR38 SPOT									0.00	0	
Total For CGR38									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.02148			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.92067			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.02872			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.34241				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.44121				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.21991				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.23326				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.94483				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	161.00869	3.14000	160.91479				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.08500	2.08500	2.08500	161.30915				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.37773	4.77000	112.29100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.47200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.29902				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.68000	114.74109	6.68000	114.72025				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	116.37791	8.70700	126.61600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.92046				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.15301				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.90011				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			5.50500	104.26381	5.50500	104.24819				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.88594	10.98000	102.85556				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	119.49400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	100.55395				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	122.16673	6.50000	122.00800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	106.42100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.70326				0.00	0	
Total CLN386 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 CLN386										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.70948				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.83259				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.83407				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN43 On 03/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN44 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN44 On 24/05/2021 Spot Bond			5.40500	104.00910	5.40500	103.99394				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.08500	168.30207	2.08500	168.29244				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.34500	132.98696	5.34500	132.96759				0.00	0	230,000,00
Total CLN453 SPOT										0.00	0	230,000,00
Total For CLN453										0.00	0	230,000,00
CLN45 On 31/01/2025 Spot Bond			5.78500	130.81958	5.78500	130.79898				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	103.44900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	101.20430				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45 On 29/11/2021 Spot Bond					0.00000	101.33185				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.47311				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.11000	108.13654	6.11000	108.11856				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN466 On 14/03/2022 Spot Bond					0.00000	101.31388				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.78832				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.11614				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.34929				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	99.36600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	57.82607	100.00000	57.69668				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	101.42567				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.49580				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN484 On 02/12/2021 Spot Bond					0.00000	101.56398				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.60500	104.92130	5.60500	104.90537				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	102.81874	10.16000	104.45900				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.91000	104.72103	5.91000	104.70418				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.11115				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.83068				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.07239				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.31000	116.14041	6.31000	116.12048				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.33648				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	101.12871				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.40097				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.42365				0.00	0	
Total CLN502 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 CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.74589				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.97811				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.10629				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.01228				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.00583				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.91431	9.96000	103.88641				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.66461	10.01000	102.63706				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.14110				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.95768	9.60000	102.20499				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.80370				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.00308				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	99.83866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	103.77162	9.20000	103.74583				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.14394				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.66343				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.67970				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.18117				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.57055				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.75133				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.80370				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.77073				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.28183				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.25000	108.19688	8.25000	108.17272				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	98.88108				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.15591				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.32095				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	133.47500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	101.00932				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
CLN545 On 17/01/2024 Spot Bond					0.00000	100.31405				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			7.72000	114.78241	7.72000	114.75878				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			7.77000	111.58598	7.77000	111.56249				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			7.86000	111.35783	7.86000	111.33411				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	313.00160				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.24469				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.88390				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.07716				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.35541				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	120.83600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.89377				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.21359	10.19000	102.21508				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			7.72000	111.93795	7.72000	111.91452				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	99.94060				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.97408				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.74324				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.96625				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.90038				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	99.81743				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	99.97826				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			7.95000	110.24252	7.95000	110.21878				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.87744				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.16379				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	99.89981				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.79917				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.84402				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.27015				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.51717				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	99.91242				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.94624				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	100.91199				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.24499				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.91916				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.48141				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.87514				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.73256				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.74786				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	100.89468				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.72635				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.76500	137.80243	3.76500	111.15765				0.00	0	340,000.00
Total CLN592 SPOT										0.00	0	340,000.00

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 CLN592										0.00	0	340,000,00
CLN592 On 24/11/2024 Spot Bond					0.00000	101.05750				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.57110				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.05750				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.79735				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.48774				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.79573				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.74786				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.74786				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.19200				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	99.97674				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	99.98683				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.14511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.41294				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.27954				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.05388				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.48285	9.32000	102.45720				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.15045				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.41010				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.89658				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.01403				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.94617				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.59223				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	96.11200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.48026				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.81350				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.91914				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.10301				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.10268				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.09511				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	91.72800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.15862				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			5.97000	105.82241	5.97000	105.80523				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.30321				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	88.88183				0.00	0	
Total CLN627 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 CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.89000	61.82872	11.89000	82.57106				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	101.00802				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			8.42000	108.38632	8.42000	108.36203				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.29689				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.98517				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.48629				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	99.92851				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.95339				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.00400				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.29058				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.21673				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	101.11062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.41683				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN641 On 17/10/2023 Spot Bond					0.00000	100.24640				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN642 On 21/11/2024 Spot Bond					0.00000	101.00999				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN643 On 18/12/2024 Spot Bond					0.00000	100.73347				0.00	0	500,000,00
Total CLN645 SPOT										0.00	0	500,000,00
Total For CLN645										0.00	0	500,000,00
CLN644 On 29/01/2022 Spot Bond					0.00000	100.09423				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.73477				0.00	0	2,420,000,00
Total CLN647 SPOT										0.00	0	2,420,000,00
Total For CLN647										0.00	0	2,420,000,00
CLN646 On 19/08/2025 Spot Bond					0.00000	101.29058				0.00	0	2,300,000,00
Total CLN648 SPOT										0.00	0	2,300,000,00
Total For CLN648										0.00	0	2,300,000,00
CLN647 On 31/05/2026 Spot Bond					0.00000	100.97308				0.00	0	450,000,00
Total CLN649 SPOT										0.00	0	450,000,00
Total For CLN649										0.00	0	450,000,00
CLN648 On 19/08/2025 Spot Bond					0.00000	101.29058				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN649 On 19/11/2022 Spot Bond					0.00000	101.01684				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.29058				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 18/02/2021 Spot Bond					0.00000	100.92405				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	99.75100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.86237				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.47997				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.48939				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.73646				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.76457				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	98.92600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	97.12400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	104.96400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	128.66400				0.00	0	
Total CLN664 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 CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.44099				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.58451				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.56828				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.20191				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.76356				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.08031				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.43787				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.84945				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.35192	138.03284	4.35192	112.16226				0.00	0	440,000,00
Total CLN673 SPOT										0.00	0	440,000,00
Total For CLN673										0.00	0	440,000,00
CLN673 On 31/01/2025 Spot Bond			4.35192	138.03284	4.35192	112.16298				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.23989				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.46942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.55356				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.66464				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.70941				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.36907				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.49677				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.82416				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.67763				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.69722				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.24609				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.80857				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.83171				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	100.83148				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.72777				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.55190				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.72783				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.58201				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.09644				0.00	0	100,000,00
Total CLN694 SPOT										0.00	0	100,000,00
Total For CLN694										0.00	0	100,000,00
CLN695 On 07/07/2021 Spot Bond					0.00000	100.51722				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.76127				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.58898				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.01249				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.67425				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.87774				0.00	0	
Total CLN700 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 CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.07762				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	86.21245				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	82.16784				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.79157				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	88.17616				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	89.55945				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.59562				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.81145				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.71048				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	80.23653				0.00	0	200,000,00
Total CLN710 SPOT										0.00	0	200,000,00
Total For CLN710										0.00	0	200,000,00
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.48643				0.00	0	300,000,00
Total CLN711 SPOT										0.00	0	300,000,00
Total For CLN711										0.00	0	300,000,00
CLN711 On 11/03/2021 Spot Bond					0.00000	101.71846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	101.04152				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.71537				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.71537				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.71537				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.24869				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.40608				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.72902				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.21938				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.55014				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.84346				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.27928				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	100.65543				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.65543				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.65543				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.66767				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.66767				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.66767				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	81.85019				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	82.92075				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.57993				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.02500	108.54144	7.02500	108.52086				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.18815				0.00	0	
Total CLNF16 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 CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.36000	112.25570	7.36000	112.23341				0.00	0	13,000,000,00
Total COJ05 SPOT										0.00	0	13,000,000,00
Total For COJ05										0.00	0	13,000,000,00
COJ07 On 23/03/2021 Spot Bond			5.08500	104.71891	5.08500	104.70442				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.87000	112.25991	8.87000	112.23315				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.09000	113.80200	6.09000	113.78325				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			6.74500	107.78607	6.74500	107.76643				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.28000	108.21192	9.28000	108.18496				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			9.37000	102.05665	9.37000	102.03098				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			9.11000	9.11000	9.11000	108.22918				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.71108				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.72777				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.74162				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.52490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.94868				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.10975				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.87879				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.70175				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.62056				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.87308				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.68427				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.98609				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.09862				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.12000	8.12000	8.12000	109.65123				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.53730				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY05 On 21/08/2023 Spot Bond					0.00000	101.07395				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.86000	102.32996	5.86000	102.31388				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.22500	111.58751	6.22500	111.56892			246,358,110,000.00		39,575,600	19,787,80
Total DV23 SPOT									246,358,110,000.00		39,575,600	19,787,80
Total For DV23									246,358,110,000.00		39,575,600	19,787,80
DV23/R On 27/02/2023 Spot Bond			100.00000	31.22663	100.00000	31.15790				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.22663	100.00000	31.15790				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.78000	115.24213	5.78000	115.22428				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	104.49512	9.69000	104.46825				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.49512	9.69000	104.46825				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.15500	99.17994	11.15500	99.15069				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	104.68498	10.10000	104.65696				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.68498	10.10000	104.65696				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	100.94982				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.24540				0.00	1,500,000,000	500,000,00
Total DVF22 SPOT										0.00	1,500,000,000	500,000,00
Total For DVF22										0.00	1,500,000,000	500,000,00
DVF22B On 29/08/2022 Spot Bond					0.00000	99.80708				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22(On 24/10/2022 Spot Bond					0.00000	100.37259				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.30988				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.95632				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.11811				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.82063				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.81102				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.77582				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.37952				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.01028				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.82646				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.01256				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.15377				0.00	0	
Total DVFB30 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 DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.21356				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.64000	104.40090	4.64000	104.38792				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.31500	108.55569	5.31500	108.53995				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.22000	114.32335	6.22000	114.30401				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.46000	102.53036	5.46000	102.51510				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.16500	90.20514	5.16500	90.19245				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	131.59355	2.25000	131.58542				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.45000	136.53732	4.50000	136.08334				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.52300	121.61900	4.52300	121.60397				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.57000	117.45378	4.57000	117.43913				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.12000	103.91568	5.12000	103.90126				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.13500	92.25421	5.13500	92.24130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	131.59355	2.25000	131.58542				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	144.18959				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	141.88805				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	109.22816				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	108.29355				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	108.70141				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	107.05650				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	99.42818				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN011 On 22/04/2022 Spot Bond					0.00000	100.85181				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	101.67231				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.29000	104.84337	5.29000	104.82825				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			8.44000	107.04198	8.44000	107.01754				0.00	0	36,200,000.00
Total EMM03 SPOT										0.00	0	36,200,000.00
Total For EMM03										0.00	0	36,200,000.00
EMM04 On 16/05/2028 Spot Bond			10.75500	10.75500	10.75500	97.34718				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.10500	11.10500	11.10500	101.79664				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			8.52000	107.43413	8.52000	104.75174				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.52000	8.52000	8.52000	106.33539				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.31500	11.31500	11.31500	79.18506				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.13000	10.13000	10.13000	103.30139				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.31500	11.31500	11.31500	97.11768				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.04701				0.00	90,000,000	30,000.00
Total EPF014 SPOT										0.00	90,000,000	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 EPF014									0.00	90,000,000	30,000,000
EPF014 On 04/06/2023 Spot Bond					0.00000	100.94258			0.00	0	
Total EPF015 SPOT									0.00	0	
Total For EPF015									0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.80806			0.00	600,000,000	200,000,000
Total EPF016 SPOT									0.00	600,000,000	200,000,000
Total For EPF016									0.00	600,000,000	200,000,000
EPF016 On 07/09/2023 Spot Bond					0.00000	100.83219			0.00	0	
Total EPF017 SPOT									0.00	0	
Total For EPF017									0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.77490			0.00	0	
Total EPF018 SPOT									0.00	0	
Total For EPF018									0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.75408			0.00	0	
Total EPF019 SPOT									0.00	0	
Total For EPF019									0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	99.94609			0.00	0	
Total EPF020 SPOT									0.00	0	
Total For EPF020									0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.98432			0.00	0	
Total EPF021 SPOT									0.00	0	
Total For EPF021									0.00	0	
EPF021 On 12/03/2021 Spot Bond					0.00000	100.67617			0.00	0	
Total EPFC46 SPOT									0.00	0	
Total For EPFC46									0.00	0	
EPFC46 On 10/11/2021 Spot Bond					0.00000	99.91725			0.00	0	
Total EPFC47 SPOT									0.00	0	
Total For EPFC47									0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.87443			0.00	0	
Total EQT002 SPOT									0.00	0	
Total For EQT002									0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.90016			0.00	0	
Total EQT003 SPOT									0.00	0	
Total For EQT003									0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.25321			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.86437				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.01532				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	101.09635				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	101.04228				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	101.18279				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	101.05309				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.10711				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	101.02503				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.99906				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	101.16114				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.62000	108.35991	5.62000	108.34332				8,903,909,872,000.00	1,584,325,600	1,542,162,800
Total ES23 SPOT										8,903,909,872,000.00	1,584,325,600	1,542,162,800
Total For ES23										8,903,909,872,000.00	1,584,325,600	1,542,162,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES23/R On 25/01/2023 Spot Bond			10.00000	100.29695	10.00000	100.26992			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			7.63000	103.62480	7.63000	103.60349		23,960,087,662,000.00		3,140,247,400	5,570,123,700
Total ES26 SPOT								23,960,087,662,000.00		3,140,247,400	5,570,123,700
Total For ES26								23,960,087,662,000.00		3,140,247,400	5,570,123,700
ES26/R On 02/04/2026 Spot Bond			7.85000	102.70117	7.85000	102.67946			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.14500	78.57546	11.24000	78.03230		1,640,296,581,000.00		147,177,800	2,343,588,900
Total ES33 SPOT								1,640,296,581,000.00		147,177,800	2,343,588,900
Total For ES33								1,640,296,581,000.00		147,177,800	2,343,588,900
ES33/R On 15/09/2033 Spot Bond			7.50000	102.95122	7.50000	102.93028			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.74500	77.19969	11.74500	77.17549		1,059,389,604,000.00		90,199,200	3,600,000,000
Total ES42 SPOT								1,059,389,604,000.00		90,199,200	3,600,000,000
Total For ES42								1,059,389,604,000.00		90,199,200	3,600,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	102.38347	8.50000	102.36006			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	100.22878			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.88379			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.79433			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.72169			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.14980			0.00	1,600,000,000	400,000,000
Total FIFB14 SPOT									0.00	1,600,000,000	400,000,000

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 FIFB14										0.00	1,600,000,000	400,000,000
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.04544				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.08934				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.14400				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.09190				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.36101				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.91182				0.00	0	200,000,000
Total FIFC35 SPOT										0.00	0	200,000,000
Total For FIFC35										0.00	0	200,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	101.27431				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.64000	5.64000	5.64000	103.11977				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.49081				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	100.93921				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.58000	104.88673	6.58000	104.86806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	100.84178				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.26504				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.60855				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.61771				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.82256				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.16085				0.00	89,597,800	44,798,900
Total FRB25 SPOT										0.00	89,597,800	44,798,900
Total For FRB25										0.00	89,597,800	44,798,900
FRB26 On 03/06/2024 Spot Bond					0.00000	100.96309				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.22000	110.12691	8.22000	110.10253				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	101.56685				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.14000	169.85450	1.14000	169.84917				0.00	0	90,000,000
Total FRBI22 SPOT										0.00	0	90,000,000
Total For FRBI22										0.00	0	90,000,000
FRBI23 On 07/12/2023 Spot Bond			1.99100	1.99100	1.99100	314.34523				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRBI25 On 31/01/2025 Spot Bond			2.59000	2.59000	2.59000	147.52825			0.00	0	1,000,00
Total FRBI25 SPOT									0.00	0	1,000,00
Total For FRBI25									0.00	0	1,000,00
FRBI28 On 31/03/2028 Spot Bond			4.30000	187.64232	4.30000	187.62041			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.60500	4.60500	4.60500	99.25534			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	208.76475		74,774,160,000,000.00	15,198,000,000	9,099,000,00	
Total FRBI33 SPOT								'4,774,160,000,000.00	15,198,000,000	9,099,000,00	
Total For FRBI33								'4,774,160,000,000.00	15,198,000,000	9,099,000,00	
FRBI46 On 31/03/2046 Spot Bond			5.94500	79.91345	5.94500	79.90059			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.41500	86.36939	5.41500	86.35664			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.50620	5.50620	5.50620	81.78838			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.56652	5.56652	5.56652	81.09405			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC107 SPOT									0.00	0	
Total For FRC107									0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.94500	3.94500	3.94500	140.14882			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	94.79246			0.00	0	
Total FRC181 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.19500	168.12278	2.19500	168.11263				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.05500	166.73082	3.05500	166.71687				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.52749				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.80343				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	102.10700				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.50121				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.87684				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.09532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.12939				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 02/05/2028 Spot Bond			9.80000	102.54258	9.80000	102.51549				0.00	0	1,143,336,90
Total FRC274 SPOT										0.00	0	1,143,336,90
Total For FRC274										0.00	0	1,143,336,90
FRC274 On 04/03/2021 Spot Bond					0.00000	100.85811				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	101.01403				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.78904				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.70890				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.67070				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.74783				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.74113				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.68745				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.13828				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29: On 18/04/2021 Spot Bond					0.00000	100.23688				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.23227				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.16600				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.18789				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.91123				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.37994				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	104.07944				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.20846				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	99.93108				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.92400				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.97403				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.67273				0.00	0	
Total FRC309 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 FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.77427				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	100.85000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	100.71000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.85013				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 23/02/2021 Spot Bond					0.00000	111.78000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	98.34352				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.85186				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.09661				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	98.25256				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	100.84997				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.86963				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.78268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.45401				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.19980				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.49559				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.96319				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	99.94646				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.29389				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.74017				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	101.10046				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	106.52225				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC337 On 25/04/2023 Spot Bond					0.00000	102.25545				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC338 On 09/06/2021 Spot Bond					0.00000	100.87116				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.47287				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.65085				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.00640				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 17/08/2021 Spot Bond					0.00000	100.98177				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.70332				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.31555				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 03/08/2021 Spot Bond					0.00000	100.01348				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.91333				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.98018				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.10910				0.00	0	
Total FRC348 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 FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.10343				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	100.09381				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.08248				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.59267				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.10504				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.55375				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.10520				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.10265				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.83500	2.83500	2.83500	167.07225				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.77500	2.77500	2.77500	167.16937				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.75500	2.75500	2.75500	167.20176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.84500	95.06423	4.84500	95.05167				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.06500	102.90287	5.06500	102.88866				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.61467				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.03531				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.69953				0.00	80,000,000	13,882,000,00
Total FRJ22 SPOT										0.00	80,000,000	13,882,000,00
Total For FRJ22										0.00	80,000,000	13,882,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.10715				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.66598				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.38668				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.13703				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.27135				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.67592				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS10(On 15/01/2024 Spot Bond			4.60300	4.60300	4.60300	89.38009			0.00	0	
Total FRS100 SPOT									0.00	0	
Total For FRS100									0.00	0	
FRS10(On 31/01/2038 Spot Bond			4.98500	4.98500	4.98500	103.97653			0.00	0	
Total FRS101 SPOT									0.00	0	
Total For FRS101									0.00	0	
FRS10(On 23/01/2024 Spot Bond					0.00000	99.57271			0.00	0	
Total FRS103 SPOT									0.00	0	
Total For FRS103									0.00	0	
FRS10(On 23/01/2024 Spot Bond					0.00000	100.13718			0.00	0	
Total FRS104 SPOT									0.00	0	
Total For FRS104									0.00	0	
FRS10(On 31/01/2038 Spot Bond			5.12500	102.09598	5.12500	102.08170			0.00	0	
Total FRS108 SPOT									0.00	0	
Total For FRS108									0.00	0	
FRS10(On 07/12/2033 Spot Bond			5.15000	204.08251	5.15000	204.05399			0.00	0	
Total FRS109 SPOT									0.00	0	
Total For FRS109									0.00	0	
FRS11(On 31/01/2038 Spot Bond			5.26500	100.24258	5.26500	100.22821			0.00	0	
Total FRS110 SPOT									0.00	0	
Total For FRS110									0.00	0	
FRS11(On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	203.44908			0.00	0	
Total FRS112 SPOT									0.00	0	
Total For FRS112									0.00	0	
FRS11(On 31/01/2025 Spot Bond			3.49500	142.56498	3.49500	142.55134			0.00	0	
Total FRS114 SPOT									0.00	0	
Total For FRS114									0.00	0	
FRS11(On 31/01/2038 Spot Bond			3.70500	123.40805	3.70500	123.39555			0.00	0	
Total FRS115 SPOT									0.00	0	
Total For FRS115									0.00	0	
FRS11(On 31/01/2038 Spot Bond			5.06500	102.90287	5.06500	102.88866			0.00	0	130,000,00
Total FRS119 SPOT									0.00	0	130,000,00
Total For FRS119									0.00	0	130,000,00
FRS12(On 07/12/2033 Spot Bond			5.30000	201.07996	5.30000	201.05106			0.00	0	
Total FRS120 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 FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.35000	200.09104	5.35000	200.06202				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.02500	180.96901	3.02500	145.11147				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.38000	199.50052	5.38000	199.47143				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.26500	100.24258	5.26500	100.22821				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.05000	178.97530	5.05000	178.95078				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.01500	90.97797	6.01500	90.96308				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.94000	180.21720	4.94000	180.19305				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.00000	179.53857	5.00000	179.51422				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.89000	189.77902	5.89000	189.74877				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.96500	91.56238	5.96500	91.54752				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.26500	5.26500	5.26500	100.22821				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.24500	100.50486	5.24500	100.49050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.81000	181.69771	4.81000	181.67398				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.66000	194.09003	5.66000	194.06028				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.94000	180.21720	4.94000	180.19305				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.94000	180.21720	4.94000	180.19305				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.23000	176.96426	5.23000	176.93918				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.79500	140.95907	3.79500	140.94444				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.89500	168.61247	1.89500	168.60369				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.29000	176.29971	5.29000	176.27442				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.33000	175.85827	5.33000	175.83286				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.76500	141.11873	3.76500	141.10419				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.80500	181.75493	4.80500	181.73122				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15: On 31/03/2028 Spot Bond			5.34000	5.34000	5.34000	175.72267				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16: On 06/06/2025 Spot Bond					0.00000	15.64398				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	6.03429				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.25224				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.27760				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.74135				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.63585				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	143.52711				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	159.42626				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	152.54301				0.00	0	
Total FRS186 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 FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	154.80188				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	128.46416				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	23.86121				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	99.98751				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	99.98550				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.22553				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.01629				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.32933				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.06482				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS210 On 03/09/2021 Spot Bond					0.00000	120.16037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	113.69458				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
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	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.60533				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.82560				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.70332				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS227 On 31/07/2022 Spot Bond					0.00000	100.15870				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.22270				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.46055				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS236 On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	107.17752				0.00	0	
Total FRS238 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 FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	101.65448				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	98.86580				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.17403				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.41382				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	97.08369				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.32140				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.40195				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.03100	2.03100	2.03100	314.01492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.77100	316.18502	1.77100	316.16969				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.77100	1.77100	1.77100	316.16969				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.13500	169.86277	1.13500	169.85747				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.13500	169.86277	1.13500	169.85747				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.96500	95.67793	4.96500	95.66497				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.67000	67.78583	4.67000	101.22853				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.91500	2.91500	2.91500	145.71828				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.19500	3.19500	3.19500	144.17939				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.83100	2.83100	2.83100	307.49730				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.83000	4.83000	4.83000	109.03320				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			5.47000	119.74860	5.47000	119.73085				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.82000	115.54709	5.82000	115.52878				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.62500	116.66871	6.62500	116.64782				0.00	0	700,000,00
Total FRX26 SPOT										0.00	0	700,000,00
Total For FRX26										0.00	0	700,000,00
FRX27 On 07/03/2027 Spot Bond			6.76000	121.11613	6.76000	121.09389				0.00	0	130,000,00
Total FRX27 SPOT										0.00	0	130,000,00
Total For FRX27										0.00	0	130,000,00
FRX28 On 26/07/2028 Spot Bond			7.03000	118.00044	7.03000	117.97791				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.08000	110.65723	8.08000	110.63302				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.59500	110.33630	8.59500	110.31108				0.00	0	500,000,00
Total FRX31 SPOT										0.00	0	500,000,00
Total For FRX31										0.00	0	500,000,00
FRX32 On 31/03/2032 Spot Bond			8.42500	118.63339	8.42500	118.60649				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.65000	79.62140	10.65000	79.59870				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.45966				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.76032				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.97900				0.00	0	
Total FS6B1 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 FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.86883				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.92702				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.96234				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.97273				0.00	500,000,000	250,000,00
Total FS7B1 SPOT										0.00	500,000,000	250,000,00
Total For FS7B1										0.00	500,000,000	250,000,00
GBL04 On 05/06/2021 Spot Bond					0.00000	101.20031				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.46018				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.88702				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.02927				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.84275				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.90320				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.31566				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.20500	106.29306	4.20500	106.28092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.51687				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	99.87956				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.18028				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.38082				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.79000	113.81455	5.79000	113.79670				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.78225				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.34073				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.17000	107.73880	8.17000	107.71510				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.24348				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.35513				0.00	2,100,000,000	700,000,000
Total GRT23 SPOT										0.00	2,100,000,000	700,000,000
Total For GRT23										0.00	2,100,000,000	700,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	99.57928				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	101.14639				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.70902				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.14305				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.71792				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.74841				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.25076				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.88314				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.72864				0.00	900,000,000	300,000,000
Total GRT32 SPOT										0.00	900,000,000	300,000,000
Total For GRT32										0.00	900,000,000	300,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	97.27696				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.64428				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.59839				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.51056				0.00	0	
Total GRT38 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 GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.01308				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.59674				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.15158				0.00	900,000,000	300,000,000
Total GRT41 SPOT										0.00	900,000,000	300,000,000
Total For GRT41										0.00	900,000,000	300,000,000
GRT42 On 20/11/2026 Spot Bond					0.00000	101.02885				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.66831				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.63423				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.57649				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.53179				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.61177				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.06592				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.47490				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.90015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total HC5T4 SPOT									0.00	0	
Total For HC5T4									0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.91835			0.00	0	
Total HILB07 SPOT									0.00	0	
Total For HILB07									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.78557			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.83682			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.30049			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.04131			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.89246			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.84885			0.00	0	
Total HILB13 SPOT									0.00	0	
Total For HILB13									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.54578			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.51238			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.50291			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.37100	311.24450	2.37100	311.22434		1,375,180,000,000.00	580,000,000	290,000,000	
Total HWAY23 SPOT								1,375,180,000,000.00	580,000,000	290,000,000	
Total For HWAY23								1,375,180,000,000.00	580,000,000	290,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2024 Spot Bond			2.72100	2.72100	2.72100	315.55709				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.63000	109.04867	9.63000	109.02080				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.17500	74.97550	5.17500	94.91940				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.30000	86.10241	11.30000	86.07627				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	9.35580	100.00000	9.33487				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.36000	85.29821	11.36000	85.27218				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.35490	100.00000	9.33397				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.45286				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	100.25593				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.89219				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.32500	149.03279	2.34500	148.90984			398,407,830,810,000.00	171,358,206,800	407,086,872,90	
Total I2025 SPOT									18,407,830,810,000.00	171,358,206,800	407,086,872,90	
Total For I2025									18,407,830,810,000.00	171,358,206,800	407,086,872,90	
I2029 On 31/03/2029 Spot Bond			3.73500	105.79584	3.73500	105.78509			857,812,869,396,000.00	229,668,773,600	253,590,078,60	
Total I2029 SPOT									17,812,869,396,000.00	229,668,773,600	253,590,078,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2029									57,812,869,396,000.00	229,668,773,600	253,590,078,60
I2033 On 28/02/2033 Spot Bond			4.34500	100.06896	4.34500	100.05709			121,906,714,314,000.00	28,056,781,200	141,446,648,70
Total I2033 SPOT									21,906,714,314,000.00	28,056,781,200	141,446,648,70
Total For I2033									21,906,714,314,000.00	28,056,781,200	141,446,648,70
I2038 On 31/01/2038 Spot Bond			4.35000	113.13066	4.36500	112.89053			435,701,750,012,700.00	100,161,321,842	348,573,575,74
Total I2038 SPOT									15,701,750,012,700.00	100,161,321,842	348,573,575,74
Total For I2038									15,701,750,012,700.00	100,161,321,842	348,573,575,74
I2046 On 31/03/2046 Spot Bond			4.42500	102.14532	4.42500	102.13304			440,649,195,960,000.00	99,581,739,200	406,510,647,30
Total I2046 SPOT									10,649,195,960,000.00	99,581,739,200	406,510,647,30
Total For I2046									10,649,195,960,000.00	99,581,739,200	406,510,647,30
I2050 On 31/12/2050 Spot Bond			4.38000	104.10125	4.41500	103.41119			414,153,532,454,460.00	94,555,601,017	382,463,055,86
Total I2050 SPOT									14,153,532,454,460.00	94,555,601,017	382,463,055,86
Total For I2050									14,153,532,454,460.00	94,555,601,017	382,463,055,86
IBL101 On 24/05/2022 Spot Bond			5.62500	5.62500	5.62500	106.06078			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.09366			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.49100	310.26783	2.49100	310.24672			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	101.37565			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.90431			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.12613			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.95019			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.03413			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.48655				0.00	142,000,000	191,000,000
Total IBL123 SPOT										0.00	142,000,000	191,000,000
Total For IBL123										0.00	142,000,000	191,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	99.85627				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.33915				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.99184				0.00	512,000,000	256,000,000
Total IBL129 SPOT										0.00	512,000,000	256,000,000
Total For IBL129										0.00	512,000,000	256,000,000
IBL130 On 22/07/2022 Spot Bond					0.00000	100.32084				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.88828				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.61010				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.23575				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.01393				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.94414				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.86060				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	99.79260				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.94699				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.93638				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.93116				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.68784				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.68504				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.48769				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.81135				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.85015				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	102.70259				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.92215				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.19841				0.00	0	
Total IBL155 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 IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.17362				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.17926				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.24500	1.24500	1.24500	169.67514				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.27000	115.64008	6.27000	115.62069				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.27251				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.53500	169.20298	1.53500	169.19584				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.70000	111.09320	4.70000	111.07894				0.00	0	170,000,00
Total IBL78 SPOT										0.00	0	170,000,00
Total For IBL78										0.00	0	170,000,00
IBL86 On 20/05/2021 Spot Bond					0.00000	101.28995				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.51000	103.82580	4.51000	103.81313				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	81.84094	100.00000	81.66681				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.09587				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.39284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.71380				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.39000	108.94651	7.39000	108.92468				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.65500	112.35991	9.65500	112.65303				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.85680				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			7.99000	114.71044	7.99000	114.68575				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.11519				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.95738				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.06461				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.83852				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.53533				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.94493				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.70445				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.07167				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.65638				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.99348				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.20022				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.74568				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.87000	107.50683	6.87000	107.48688				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.36500	103.34951	5.36500	103.33448				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.98573				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.75304				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.38041				0.00	0	
Total ING383 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 ING383									0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.23904			0.00	0	
Total ING384 SPOT									0.00	0	
Total For ING384									0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.68671			0.00	0	
Total INLV01 SPOT									0.00	0	
Total For INLV01									0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	99.87874			0.00	0	
Total INLV03 SPOT									0.00	0	
Total For INLV03									0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.81000	99.88818	6.81000	99.86957			0.00	0	
Total INLV04 SPOT									0.00	0	
Total For INLV04									0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.22474			0.00	0	
Total INLV05 SPOT									0.00	0	
Total For INLV05									0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.30505			0.00	0	
Total INLV06 SPOT									0.00	0	
Total For INLV06									0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.74804			0.00	0	
Total IPF16 SPOT									0.00	0	
Total For IPF16									0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.65202			0.00	0	
Total IPF18 SPOT									0.00	0	
Total For IPF18									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.66399			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.30676			0.00	0	
Total IPF21 SPOT									0.00	0	
Total For IPF21									0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.77506			0.00	0	
Total IPF22 SPOT									0.00	0	
Total For IPF22									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.98621			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.29773				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.19884				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.22246				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.55423				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.84730				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.47380				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.76821				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.03773	2.75000	100.03019				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.70000	171.83474	5.70000	171.80821				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	99.86932				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.81000	99.88818	6.81000	99.86957				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV035 On 07/04/2022 Spot Bond					0.00000	102.58769				0.00	100,000,000	100,000,000
Total IV035 SPOT										0.00	100,000,000	100,000,000
Total For IV035										0.00	100,000,000	100,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	101.35955				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.93520				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.63500	3.63500	3.63500	165.78540				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.34893				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.63000	106.91899	7.63000	106.89688				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.49146				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.64500	7.64500	7.64500	106.22860				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.03406				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.13500	168.22053	2.13500	168.21067				0.00	0	400,000,000
Total IV045 SPOT										0.00	0	400,000,000
Total For IV045										0.00	0	400,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.80928				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.41989				0.00	0	
Total IV050 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 IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.60000	172.91161	5.60000	172.88539				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.54651				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.81000	99.68556	10.81000	99.65745				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.12500	105.53026	6.12500	105.51277				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.61178				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.62685				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.61681				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.49477				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.77500	103.20315	5.77500	103.18708				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.83874				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.35145				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.25667				0.00	500,000,000	250,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC135 SPOT										0.00	500,000,000	250,000,000
Total For IVC135										0.00	500,000,000	250,000,000
IVC136 On 22/08/2021 Spot Bond					0.00000	101.50673				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.05430				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.43018				0.00	520,000,000	260,000,000
Total IVC140 SPOT										0.00	520,000,000	260,000,000
Total For IVC140										0.00	520,000,000	260,000,000
IVC144 On 03/12/2021 Spot Bond					0.00000	100.90879				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.46033				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.51139				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.64209				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.29574				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.24712				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.03453				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC154 On 05/02/2021 Spot Bond					0.00000	99.98777				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	100.18594				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.52824				0.00	504,000,000	252,000,000
Total IVC159 SPOT										0.00	504,000,000	252,000,000
Total For IVC159										0.00	504,000,000	252,000,000
IVC163 On 17/03/2022 Spot Bond					0.00000	100.76145				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.74315				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.57021				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	102.07149				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.29101				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.87298				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.52632				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.39556				0.00	0	
Total IVC178 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 IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.35499				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.35498				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.91031				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.88835				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.80749				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.66372				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.52989				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.92251	7.40000	100.90237				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.97100				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.05433				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.10216				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.75749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.96754				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.91350				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.89190				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.83793				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.81637				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.76248				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.74095				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.65721				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.58013				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.50317				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.42632				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ036 On 01/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.34162				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.26409				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.10937				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.03220				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										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	100.85636				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.47030				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.36000	105.52628	6.36000	105.50812				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.21036				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.85360				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.23532				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.43358				0.00	0	
Total KAP015 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 KAP015									0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	99.73252			0.00	0	
Total KAP016 SPOT									0.00	0	
Total For KAP016									0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.25700			0.00	0	
Total KAP017 SPOT									0.00	0	
Total For KAP017									0.00	0	
KAP017 On 24/10/2022 Spot Bond					0.00000	100.15737			0.00	0	
Total KAP11 SPOT									0.00	0	
Total For KAP11									0.00	0	
KW01 On 31/10/2027 Spot Bond			7.96000	132.03138	7.96000	132.00291			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.55851			0.00	0	
Total LBK15 SPOT									0.00	0	
Total For LBK15									0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.44376			0.00	0	
Total LBK18 SPOT									0.00	0	
Total For LBK18									0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.59000	106.18694	6.59000	106.16802			0.00	0	
Total LBK20 SPOT									0.00	0	
Total For LBK20									0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.96473			0.00	0	3,000,00
Total LBK23 SPOT									0.00	0	3,000,00
Total For LBK23									0.00	0	3,000,00
LBK24 On 10/10/2024 Spot Bond			8.61000	108.51011	8.61000	108.48498			0.00	0	
Total LBK24 SPOT									0.00	0	
Total For LBK24									0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.54363			0.00	0	
Total LBK26 SPOT									0.00	0	
Total For LBK26									0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.07626			0.00	0	
Total LBK27 SPOT									0.00	0	
Total For LBK27									0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.70000	96.89776	11.70000	96.86732			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.66000	101.68870	9.66000	101.66235				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.10521				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.55729				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.94238				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.43471				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.75979				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.30468				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.19135				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.91543				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.16000	109.73900	6.16000	109.72071				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	101.74687				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL08 On 28/02/2023 Spot Bond					0.00000	102.06184				0.00	5,550,000,000	1,850,000,000
Total LGL08 SPOT										0.00	5,550,000,000	1,850,000,000
Total For LGL08										0.00	5,550,000,000	1,850,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	103.24907				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.69369				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.94561				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.76445				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.72348				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.03258				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.40260				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.44143				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.48378				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.03506				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.06622				0.00	0	
Total LRFC3 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 LRFC3										0.00	0	
MAQ19 On 03/03/2021 Spot Bond					0.00000	99.61083				0.00	0	
Total MAQ194 SPOT										0.00	0	
Total For MAQ194										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	101.01825				0.00	150,000,000	2,850,000,00
Total MBF059 SPOT										0.00	150,000,000	2,850,000,00
Total For MBF059										0.00	150,000,000	2,850,000,00
MBF06 On 17/08/2021 Spot Bond					0.00000	101.20087				0.00	1,500,000,000	500,000,00
Total MBF061 SPOT										0.00	1,500,000,000	500,000,00
Total For MBF061										0.00	1,500,000,000	500,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.94251				0.00	1,200,000,000	1,900,000,00
Total MBF063 SPOT										0.00	1,200,000,000	1,900,000,00
Total For MBF063										0.00	1,200,000,000	1,900,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	100.60253				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.77493				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.84774				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.92339				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.84204				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.91174				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.92348				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.29717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.24807				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.10784				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.49664				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.63024				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	101.20528				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.86902				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.49665				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.50700				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	101.30924				0.00	0	2,500,000,00
Total MBP050 SPOT										0.00	0	2,500,000,00
Total For MBP050										0.00	0	2,500,000,00
MBP05: On 12/03/2023 Spot Bond					0.00000	100.79264				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0: On 17/03/2021 Spot Bond			4.93500	104.46751	4.93500	104.45347				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 12/08/2025 Spot Bond			6.90000	6.90000	6.90000	116.60347				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.41000	107.64254	5.41000	107.62692				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.33350				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.22933				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.87468				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.52000	109.68328	7.52000	109.66104				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.34913				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.21561				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.25399				0.00	675,000,000	675,000,00
Total MTN10 SPOT										0.00	675,000,000	675,000,00
Total For MTN10										0.00	675,000,000	675,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	100.73975				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.35929				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.78434				0.00	0	
Total MTN13 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 MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.92055				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.91727				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.23347				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.26336				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.42649				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.84832				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.65551				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.08449				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.10159				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.47000	103.43416	7.47000	103.41322				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.10965				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.89776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.06382				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.04391				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.04391				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.12371				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.48055				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.26953				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.71550				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.92328				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.30623				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.62130				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7C25 On 20/03/2022 Spot Bond					0.00000	100.80121				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.95395				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.09427				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.63000	106.17229	5.63000	106.15601				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.21000	108.86311	6.21000	108.84471				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.40000	109.24269	8.40000	109.21786				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.22254				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.23044				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.08418				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.21509				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.13641				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.51000	104.03042	5.51000	104.01481				0.00	0	
Total NBK12A 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 NBK12A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.57210	9.38000	103.54578			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.77500	114.85638	5.77500	114.83831			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.66000	102.80743	4.66000	102.79453			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.07500	107.88504	5.07500	107.87035			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.52000	118.49616	5.52000	118.47863			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.29000	118.92265	6.29000	118.90242			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			5.60500	106.79352	5.60500	106.77730			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.28000	120.06848	6.28000	120.04808			0.00	0	800,000,00
Total NBK20A SPOT									0.00	0	800,000,00
Total For NBK20A									0.00	0	800,000,00
NBK20 On 25/06/2021 Spot Bond					0.00000	100.64516			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.32000	117.22915	7.32000	117.20587			0.00	0	2,000,000,00
Total NBK21A SPOT									0.00	0	2,000,000,00
Total For NBK21A									0.00	0	2,000,000,00
NBK22 On 19/11/2022 Spot Bond			4.70000	111.24551	4.70000	111.23124			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.00500	121.49720	6.00500	121.47735			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.04500	123.03020	7.04500	123.00668				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	101.13576				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.17000	5.17000	5.17000	115.42719				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.29063				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	27.27143	100.00000	27.21041				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.22544				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.23000	119.55608	7.23000	119.53262				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.10500	111.42323	5.10500	111.40772				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.39000	118.91368	6.39000	118.89302				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.73500	115.04939	5.73500	115.03171				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.14840				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31 On 09/11/2023 Spot Bond			5.12000	113.17362	5.12000	113.15782				0.00	0	180,000,00
Total NBK31A SPOT										0.00	0	180,000,00
Total For NBK31A										0.00	0	180,000,00
NBK311 On 17/02/2023 Spot Bond					0.00000	102.45820				0.00	0	1,210,000,00
Total NBK31B SPOT										0.00	0	1,210,000,00
Total For NBK31B										0.00	0	1,210,000,00
NBK341 On 10/05/2021 Spot Bond					0.00000	101.33696				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK351 On 10/05/2023 Spot Bond					0.00000	103.38131				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK361 On 10/05/2026 Spot Bond					0.00000	102.87213				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK381 On 02/08/2021 Spot Bond					0.00000	100.54660				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.19500	9.19500	9.19500	72.03621				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK401 On 31/07/2026 Spot Bond					0.00000	103.36425				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK421 On 21/02/2022 Spot Bond					0.00000	101.42091				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK431 On 20/02/2024 Spot Bond					0.00000	102.97485				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK441 On 15/02/2021 Spot Bond					0.00000	101.02362				0.00	0	350,000,00
Total NBK44B SPOT										0.00	0	350,000,00
Total For NBK44B										0.00	0	350,000,00
NBK451 On 15/02/2023 Spot Bond					0.00000	102.08622				0.00	0	
Total NBK45B 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 NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.15256				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.66935				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.03226				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.44879				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.18457				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.36460				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.49572				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.68903				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.99796				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.45306				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.01036				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.10468				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.35718				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.26260				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.36890				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.87310				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.70339				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			8.36500	110.23153	8.36500	110.20658				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.69727				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.40000	109.61095	8.40000	109.58603				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.70339				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.71307				0.00	0	
Total NCLN90 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 NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.72531				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.68229				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.82820				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.24495				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.81278				0.00	0	1,030,000,00
Total NGL01 SPOT										0.00	0	1,030,000,00
Total For NGL01										0.00	0	1,030,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.18456				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.91211				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.55132				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.71458				0.00	430,000,000	1,220,000,00
Total NGL04 SPOT										0.00	430,000,000	1,220,000,00
Total For NGL04										0.00	430,000,000	1,220,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	100.86276				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.18834				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.11274				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.37117				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.93217				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.07081				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.97689				0.00	4,000,000,000	4,000,000,000
Total NGT103 SPOT										0.00	4,000,000,000	4,000,000,000
Total For NGT103										0.00	4,000,000,000	4,000,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	102.72077				0.00	2,500,000,000	2,500,000,000
Total NGT104 SPOT										0.00	2,500,000,000	2,500,000,000
Total For NGT104										0.00	2,500,000,000	2,500,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	101.51261				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	99.97758				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.67785				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	103.08962	13.50000	103.05280				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.18336				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.34977				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 26/04/2022 Spot Bond					0.00000	100.18462				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.39211				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.05115				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.22700				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.98732				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.85525				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.09587				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.37388				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.42188				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.37138				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.35000	5.35000	5.35000	200.06202				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.31000	4.31000	4.31000	187.50169				0.00	0	
Total NI210 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 NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	144.69941				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.03500	4.03500	4.03500	103.48028				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			5.11500	5.11500	5.11500	102.21567				0.00	0	140,000,00
Total NI38 SPOT										0.00	0	140,000,00
Total For NI38										0.00	0	140,000,00
NILB11 On 31/01/2025 Spot Bond			3.20500	3.20500	3.20500	144.12479				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			3.59500	3.59500	3.59500	142.01337				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.95500	3.95500	3.95500	191.76966				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.10000	190.03426	4.10000	190.01308				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.23000	100.70211	5.23000	100.68777				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.56375				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	102.88564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.86005				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.02764				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.61886				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.76370				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.17331				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.04521				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.18687				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.48843				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	115.75677				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.89618				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	101.06381				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.95509				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	127.84219				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.80986				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	127.65666				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	129.32646				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.78529				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	119.75375				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	102.46349				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	103.30128				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	103.28376				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.29723				0.00	0	
Total NN058 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 NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.82782				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.33518				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	103.98000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	102.09000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	105.68000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	104.51000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	103.29699				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	99.95094				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	99.94971				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	98.48930				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 22/04/2021 Spot Bond					0.00000	99.91487				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.96675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.68383				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	100.27356				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 01/08/2022 Spot Bond					0.00000	98.48930				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	125.66023				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 12/09/2024 Spot Bond					0.00000	107.56503				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.70426				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.41319				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.03197				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.03403				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.96408				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.76404				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.89953				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.11385				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.06390				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.85366				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.07546				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.88353				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.28000	112.91393	6.28000	112.89465				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.62100	196.78163	2.62100	196.76755				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.64000	122.43596	8.64000	122.40752				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.37711	100.00000	14.34511				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.07176				0.00	117,000,000	39,000,00
Total NTC21 SPOT										0.00	117,000,000	39,000,00
Total For NTC21										0.00	117,000,000	39,000,00
NTC22 On 15/02/2021 Spot Bond					0.00000	101.08997				0.00	0	
Total NTC22 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 NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.13979				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.59411				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.08384				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.17275				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.71301				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.72287				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.60368				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	100.83398				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.72332				0.00	0	20,300,000,00
Total NTC32 SPOT										0.00	0	20,300,000,00
Total For NTC32										0.00	0	20,300,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.67579				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.46000	109.14371	5.46000	109.12748				0.00	0	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			6.58000	119.74411	6.58000	119.72270				0.00	0	1,850,000.00
Total OML07 SPOT										0.00	0	1,850,000.00
Total For OML07										0.00	0	1,850,000.00
OML09 On 14/09/2022 Spot Bond			5.66000	112.24310	5.66000	112.22580				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			6.90500	121.77231	6.90500	121.74948				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	99.35627				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.00751				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.79432				0.00	3,000,000,000	1,000,000.00
Total PEP01 SPOT										0.00	3,000,000,000	1,000,000.00
Total For PEP01										0.00	3,000,000,000	1,000,000.00
PEP02 On 10/03/2025 Spot Bond					0.00000	100.81718				0.00	2,000,000,000	500,000.00
Total PEP02 SPOT										0.00	2,000,000,000	500,000.00
Total For PEP02										0.00	2,000,000,000	500,000.00
PMM51 On 28/02/2022 Spot Bond					0.00000	100.96552				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.39625				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	99.94617				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.92945				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PRE2A On 20/02/2022 Spot Bond					0.00000	101.06619				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.21156				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.23233				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.25309				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.60500	120.02158	6.62000	119.91991			693,181,146,108,000.00	1,041,359,749,600	1,515,991,200,500	
Total R186 SPOT									13,181,146,108,000.00	041,359,749,600	515,991,200,500	
Total For R186									13,181,146,108,000.00	041,359,749,600	515,991,200,500	
R197 On 07/12/2023 Spot Bond			1.41000	319.20412	1.42100	319.09920			60,149,169,978,000.00	42,658,985,800	193,129,308,400	
Total R197 SPOT									10,149,169,978,000.00	42,658,985,800	193,129,308,400	
Total For R197									10,149,169,978,000.00	42,658,985,800	193,129,308,400	
R202 On 07/12/2033 Spot Bond			4.34000	221.26587	4.35000	221.01721			622,446,478,584,000.00	143,420,847,600	210,578,522,300	
Total R202 SPOT									22,446,478,584,000.00	143,420,847,600	210,578,522,300	
Total For R202									22,446,478,584,000.00	143,420,847,600	210,578,522,300	
R2023 On 28/02/2023 Spot Bond			4.59000	109.53211	4.61000	109.47784			680,031,290,752,000.00	583,884,812,800	1,018,988,779,300	
Total R2023 SPOT									10,031,290,752,000.00	583,884,812,800	1,018,988,779,300	
Total For R2023									10,031,290,752,000.00	583,884,812,800	1,018,988,779,300	
R2030 On 31/01/2030 Spot Bond			8.63000	96.22473	8.63000	96.20228			648,205,285,410,000.00	2,624,357,507,000	2,604,989,561,700	
Total R2030 SPOT									18,205,285,410,000.00	624,357,507,000	604,989,561,700	
Total For R2030									18,205,285,410,000.00	624,357,507,000	604,989,561,700	
R2032 On 31/03/2032 Spot Bond			9.56500	93.98430	9.56500	93.96019			353,604,016,443,500.00	2,859,759,959,900	2,242,402,602,000	
Total R2032 SPOT									13,604,016,443,500.00	859,759,959,900	242,402,602,000	
Total For R2032									13,604,016,443,500.00	859,759,959,900	242,402,602,000	
R2035 On 28/02/2035 Spot Bond			10.33000	93.19252	10.33000	93.16660			964,694,232,174,000.00	3,287,966,527,800	1,766,980,134,100	
Total R2035 SPOT									14,694,232,174,000.00	287,966,527,800	766,980,134,100	
Total For R2035									14,694,232,174,000.00	287,966,527,800	766,980,134,100	
R2037 On 31/01/2037 Spot Bond			10.58000	84.23750	10.58000	84.21352			824,312,288,246,000.00	1,023,091,898,700	1,422,132,403,900	
Total R2037 SPOT									14,312,288,246,000.00	023,091,898,700	422,132,403,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2037									24,312,288,246,000.00	023,091,898,700	422,132,403,90
R2040 On 31/01/2040 Spot Bond			10.71500	86.32161	10.71500	86.29672			776,604,895,095,500.00	2,032,347,633,700	1,579,167,577,10
Total R2040 SPOT									7,604,895,095,500.00	032,347,633,700	579,167,577,10
Total For R2040									7,604,895,095,500.00	032,347,633,700	579,167,577,10
R2044 On 31/01/2044 Spot Bond			10.77000	83.04444	10.77000	83.02038			638,234,416,092,000.00	1,173,466,519,600	1,002,673,521,40
Total R2044 SPOT									18,234,416,092,000.00	173,466,519,600	002,673,521,40
Total For R2044									18,234,416,092,000.00	173,466,519,600	002,673,521,40
R2048 On 28/02/2048 Spot Bond			10.69000	86.74197	10.69000	86.71702			841,348,578,672,000.00	2,885,065,348,800	1,143,879,061,50
Total R2048 SPOT									11,348,578,672,000.00	885,065,348,800	143,879,061,50
Total For R2048									11,348,578,672,000.00	885,065,348,800	143,879,061,50
R208 On 31/03/2021 Spot Bond			3.75000	102.80464	3.75000	102.79414			359,750,000,000,000.00	1,162,600,000,000	474,800,000,00
Total R208 SPOT									19,750,000,000,000.00	162,600,000,000	474,800,000,00
Total For R208									19,750,000,000,000.00	162,600,000,000	474,800,000,00
R209 On 31/03/2036 Spot Bond			10.15500	72.30329	10.25000	71.72188			888,332,345,341,000.00	875,266,602,200	757,692,029,50
Total R209 SPOT									18,332,345,341,000.00	875,266,602,200	757,692,029,50
Total For R209									18,332,345,341,000.00	875,266,602,200	757,692,029,50
R210 On 31/03/2028 Spot Bond			3.55000	196.79436	3.60000	196.14933			157,800,476,320,000.00	44,450,838,400	105,811,651,80
Total R210 SPOT									17,800,476,320,000.00	44,450,838,400	105,811,651,80
Total For R210									17,800,476,320,000.00	44,450,838,400	105,811,651,80
R212 On 31/01/2022 Spot Bond			0.89000	170.26882	0.88500	170.27298			26,852,864,798,000.00	30,171,758,200	312,979,214,30
Total R212 SPOT									16,852,864,798,000.00	30,171,758,200	312,979,214,30
Total For R212									16,852,864,798,000.00	30,171,758,200	312,979,214,30
R213 On 28/02/2031 Spot Bond			9.03500	89.77899	9.15500	89.04755			122,826,851,933,000.00	788,359,363,800	623,336,745,40
Total R213 SPOT									22,826,851,933,000.00	788,359,363,800	623,336,745,40
Total For R213									22,826,851,933,000.00	788,359,363,800	623,336,745,40
R214 On 28/02/2041 Spot Bond			10.62500	68.86864	10.62500	68.84894			370,417,572,625,000.00	411,333,418,600	930,389,152,00
Total R214 SPOT									70,417,572,625,000.00	411,333,418,600	930,389,152,00
Total For R214									70,417,572,625,000.00	411,333,418,600	930,389,152,00
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.99847			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.94084			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.45895			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1: On 27/11/2022 Spot Bond					0.00000	98.33947				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2021 Spot Bond					0.00000	100.71381				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	99.18055				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.09397				0.00	1,000,000,000	
Total RDFB15 SPOT										0.00	1,000,000,000	
Total For RDFB15										0.00	1,000,000,000	
RDFB1: On 11/02/2022 Spot Bond					0.00000	99.02658				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.66873				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.77962				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.50739				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.63407				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.66396				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.54844				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.24313				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	96.78474				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.09874				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.82653				0.00	0	200,000,00
Total RDFC51 SPOT										0.00	0	200,000,00
Total For RDFC51										0.00	0	200,000,00
RED12 On 12/04/2021 Spot Bond					0.00000	100.55149				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.57575				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.49106				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.95985				0.00	0	2,000,000,00
Total RED161 SPOT										0.00	0	2,000,000,00
Total For RED161										0.00	0	2,000,000,00
RED30 On 16/09/2021 Spot Bond					0.00000	101.09452				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.05545				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.37927				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.02308				0.00	0	
Total RED601 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 RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	101.51232				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.47482				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.53651				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.12352				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.33119				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.47598				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.24539				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.20874				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			4.98500	103.92052	4.98500	103.90648				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.26000	109.82006	6.26000	109.80147				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.02500	97.54896	11.02500	97.52022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.91000	110.52171	4.91000	110.50689				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	100.53977				0.00	40,000,000	10,000,00
Total SBK25 SPOT										0.00	40,000,000	10,000,00
Total For SBK25										0.00	40,000,000	10,000,00
SBK26 On 25/04/2021 Spot Bond			5.68000	104.83618	5.68000	104.82006				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.00894				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.13835				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.40000	103.37037	4.40000	103.35812				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.14000	119.64682	6.14000	119.62683				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.05350				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.28000	118.10873	5.28000	118.09201				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.23000	110.39491	6.23000	110.37621				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			6.61500	117.68119	6.61500	117.66015				0.00	0	500,000,00
Total SBS31 SPOT										0.00	0	500,000,00
Total For SBS31										0.00	0	500,000,00
SBS34 On 19/09/2024 Spot Bond			5.40500	119.10172	5.40500	119.08418				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.68500	112.15233	5.68500	112.13496				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.82000	112.21736	7.82000	112.19358				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.35500	105.11874	4.35500	105.10623				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.76000	111.06729	4.76000	111.05286				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.90500	121.89867	5.90500	121.87907				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.75500	124.30347	6.75500	124.28065				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.13297				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.86000	110.76468	4.86000	116.06759				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.85509				0.00	0	450,000,00
Total SBS47 SPOT										0.00	0	450,000,00
Total For SBS47										0.00	0	450,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.76372				0.00	0	
Total SBS49 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 SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.60000	104.75828	4.60000	104.74512				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.17000	5.17000	5.17000	112.71003				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.00134				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.49897				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.63103				0.00	0	600,000,00
Total SBS55 SPOT										0.00	0	600,000,00
Total For SBS55										0.00	0	600,000,00
SBS56 On 12/06/2022 Spot Bond			4.55500	107.02913	4.55500	107.01589				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.63447				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.86516				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.91451				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.84006				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.66097				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.65977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.42762				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.97749				0.00	0	500,000,00
Total SBS66 SPOT										0.00	0	500,000,00
Total For SBS66										0.00	0	500,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.54402				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.08335				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.92333				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.83100	315.68664	1.83100	315.67083				0.00	0	90,000,00
Total SBSI11 SPOT										0.00	0	90,000,00
Total For SBSI11										0.00	0	90,000,00
SBSI14 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	199.07887				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.23809				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.84104				0.00	0	700,000,00
Total SBT102 SPOT										0.00	0	700,000,00
Total For SBT102										0.00	0	700,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.99451				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	101.81881				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT201 On 13/02/2023 Spot Bond					0.00000	101.93104				0.00	1,200,000,000	300,000,000
Total SBT201 SPOT										0.00	1,200,000,000	300,000,000
Total For SBT201										0.00	1,200,000,000	300,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	99.69117				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.71000	111.14711	6.71000	111.12697				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.28778				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	98.62526				0.00	1,600,000,000	438,000,000
Total SBT206 SPOT										0.00	1,600,000,000	438,000,000
Total For SBT206										0.00	1,600,000,000	438,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.22591				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	101.11281				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.60527				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.14796				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.56226				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.16151				0.00	0	
Total SLRA2 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 SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.11119				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.27559				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.15496				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.21622				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.23156				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.12217				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.23155				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.41752				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.36285				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.33029				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.27532				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.65694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.46000	114.37372	6.46000	114.35376				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.17862				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.95416				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.60011				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.15085				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.61950				0.00	600,000,000	200,000,00
Total SPDA12 SPOT										0.00	600,000,000	200,000,00
Total For SPDA12										0.00	600,000,000	200,000,00
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.95016				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.02285				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.59481				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.75750				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.76828				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG007 On 18/06/2024 Spot Bond					0.00000	101.00780				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	100.34726				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.39243				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.90761				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC02 On 01/12/2021 Spot Bond					0.00000	100.79936				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.54743				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			5.27500	102.57449	5.27500	102.55979				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			5.27500	102.57449	5.27500	102.55979				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.76000	3.76000	3.76000	141.13083				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			6.59500	120.07510	6.59500	120.05369				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.64500	92.13772	8.64500	92.11618				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.62714				0.00	0	
Total SSN029 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 SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.07412				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.33715				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.01000	112.33231	6.01000	112.31403				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.06500	102.90287	5.06500	102.88866				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.45980				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.04929				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	2,500,000.00
SSN04 On 05/04/2027 Spot Bond					0.00000	100.96986				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			2.45100	2.45100	2.45100	310.57218				0.00	0	140,000.00
Total SSN050 SPOT										0.00	0	140,000.00
Total For SSN050										0.00	0	140,000.00
SSN05 On 26/10/2022 Spot Bond					0.00000	100.13711				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.01385				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										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	100.39074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.82000	4.82000	4.82000	181.55956				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.14500	3.14500	3.14500	144.45282				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.26500	5.26500	5.26500	100.22821				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.57500	4.57500	4.57500	99.47279				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.78000	4.78000	4.78000	182.01772				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.97874				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.95892				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.91018				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.78391				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.76446				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 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	100.69398				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07(On 13/07/2023 Spot Bond					0.00000	100.34496				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07(On 31/07/2021 Spot Bond					0.00000	96.09000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	101.04080				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	100.84893				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	99.98570				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(On 07/12/2033 Spot Bond			5.22500	5.22500	5.22500	202.54577				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08(On 21/12/2026 Spot Bond					0.00000	99.41152				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	100.01108				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	100.04056				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09(On 28/05/2025 Spot Bond					0.00000	100.81597				0.00	0	
Total SSN096 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 SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.08662				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.90464				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.29500	92.33394	9.29500	92.31077				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.82004				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.84026				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.75992				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN103 On 31/03/2028 Spot Bond			4.82500	87.88589	4.82500	181.50241				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.40500	82.91135	5.40500	198.98088				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.19000	110.19408	7.19000	110.17270				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.01398				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.34686	8.55000	102.32319				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.76763				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.85432				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.81018				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.11784				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.39228				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.83808				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.00987				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.40022				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.37275				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.69758				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.95362				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.70515				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.46086				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.46521				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.18678				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.41445				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.35010				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.84973				0.00	1,500,000,000	500,000,000
Total TFS164 SPOT										0.00	1,500,000,000	500,000,000
Total For TFS164										0.00	1,500,000,000	500,000,000
TFS165 On 15/10/2023 Spot Bond					0.00000	100.24999				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.26358				0.00	0	
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	101.04191				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.00500	106.00246	5.00500	105.98798				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.53944				0.00	0	
Total TH14A7 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 TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.16500	105.14800	5.16500	105.13319				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.16360				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.25869				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.07982				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.64967				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.68776				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.19950				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.86114				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.80613				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.52651				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.98217				0.00	3,600,000,000	1,200,000,000
Total TH15A2 SPOT										0.00	3,600,000,000	1,200,000,000
Total For TH15A2										0.00	3,600,000,000	1,200,000,000
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.00602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.86816				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.94618				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.90027				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	101.03798				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.36237				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.43009				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.13176				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.61280				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.08388				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	102.95225				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	102.02575				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	101.50868				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.91623				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.95415				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.86883	8.49000	103.84536				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.96213				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.96413				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.91000				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.95392				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.36200	5.76000	102.32972				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.00205				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.07389				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.07365				0.00	0	
Total TH16B3 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 TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.06391				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.15968				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.12952				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.49271				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.66212				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.55825				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.86155				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.60608				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.75000	108.70657	5.75000	108.68955				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.91000	112.36026	6.91000	112.33917				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.88306				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.56189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.07000	110.56617	7.07000	110.54507				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.65442				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.65274				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.80647				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.93172				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.58000	113.14775	6.58000	113.12751			196,322,196,000.00	29,836,200	2,234,718,100	
Total TN23 SPOT									196,322,196,000.00	29,836,200	2,234,718,100	
Total For TN23									196,322,196,000.00	29,836,200	2,234,718,100	
TN23/R On 06/11/2023 Spot Bond			100.00000	22.84379	100.00000	22.79268			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.05000	109.80430	8.05000	109.78075			153,293,116,760,000.00	19,042,623,200	12,176,000,000	
Total TN25 SPOT									153,293,116,760,000.00	19,042,623,200	12,176,000,000	
Total For TN25									153,293,116,760,000.00	19,042,623,200	12,176,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	16.09969	100.00000	16.06425			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			8.40000	104.56042	8.40000	104.53665			112,827,380,400,000.00	13,431,831,000	12,732,215,500	
Total TN27 SPOT									112,827,380,400,000.00	13,431,831,000	12,732,215,500	
Total For TN27									112,827,380,400,000.00	13,431,831,000	12,732,215,500	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.09446	100.00000	11.06963			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30 On 09/10/2030 Spot Bond			10.26000	104.85342	10.26000	104.82460				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.02678	8.00000	120.00092				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.04500	93.80422	12.04500	93.77409		36,135,000,000,000.00		3,000,000,000		2,068,971,20
Total TN40 SPOT								36,135,000,000,000.00		3,000,000,000		2,068,971,20
Total For TN40								36,135,000,000,000.00		3,000,000,000		2,068,971,20
TN40/R On 09/10/2040 Spot Bond			10.75000	103.48249	10.75000	103.45273				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	99.84495				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.72000	107.55427	5.72000	107.53751				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.08413				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.42859				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.26036				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.02170				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.33521				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.01000	112.09079	6.01000	112.07255				0.00	0	
Total TRA4A4 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 TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.31867				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.33521				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.70216	8.62000	102.67835				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.31542				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.31537				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	99.47185				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	99.22752				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	98.88829				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	98.79482				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	97.84507				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	97.41871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	97.50743				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	99.31100				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	98.90608				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	98.81951				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	96.62091				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.01817				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.03269				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.87609				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.18031				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC355 On 09/02/2021 Spot Bond					0.00000	100.91060				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC356 On 16/02/2021 Spot Bond					0.00000	100.83750				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC35 On 26/02/2021 Spot Bond					0.00000	100.72986				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.63316				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.59822				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.25596				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.17718				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.09967				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.06677				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.42000	104.88878	6.42000	104.87042				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			8.77000	114.88622	8.77000	114.85898				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.37016				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.18548				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.08497				0.00	0	
Total VKE12 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 VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.90063				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.01537				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.85597				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.84998				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.82312				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.54751				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.43500	103.09698	4.43500	103.08462				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	79.96331	100.00000	79.79602				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										2.18e+017	845,452,809,959	261,479,243,60
Total for SPOT :										2.18e+017	845,452,809,959	261,479,243,60
Total Futures										2.18e+017	845,452,885,390	261,480,700,60
Total Options										7 613 500.00	5,000	176,50
Grand Total:										2.18e+017	845,452,890,390	261,480,877,20