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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/04/2021

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	06/05/2021	Bond Future			11.48490	75.18365	11.45001	75.36805			0.00	0	
ES33	On	05/08/2021	Bond Future			11.73292	76.02779	11.69637	76.21510			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.98279	73.12897	11.94460	73.31885			0.00	0	
ES33	On	03/02/2022	Bond Future			12.24712	74.01264	12.20718	74.20507			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			11.93771	74.10027	11.89240	74.37031			0.00	0	
ES42	On	05/08/2021	Bond Future			12.17032	74.93228	12.12287	75.20617			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			12.40608	71.53864	12.35643	71.81608			0.00	0	
ES42	On	03/02/2022	Bond Future			12.64707	72.40355	12.59513	72.68465			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	06/05/2021	Bond Future			152.24816	152.24816	152.28590	152.28590			0.00	0	4,95
I2025	On	05/08/2021	Bond Future			152.43141	152.43141	152.47137	152.47137			0.00	0	1,32
I2025	On	04/11/2021	Bond Future			154.19012	154.19012	154.23128	154.23128			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/02/2022	Bond Future			154.49832	154.49832	154.54054	154.54054			0.00	0	
Total I2025 Future												0.00	0	6,34
Total For I2025												0.00	0	6,34
I2029	On	06/05/2021	Bond Future			111.35626	111.35626	111.33780	111.33780			4,231,537.88	38	1,74
I2029	On	05/08/2021	Bond Future			112.60652	112.60652	112.58919	112.58919			0.00	0	2,60
I2029	On	04/11/2021	Bond Future			112.75843	112.75843	112.74137	112.74137			0.00	0	
I2029	On	03/02/2022	Bond Future			114.11974	114.11974	114.10296	114.10296			0.00	0	
Total I2029 Future												4,231,537.88	38	4,34
Total For I2029												4,231,537.88	38	4,34
I2033	On	06/05/2021	Bond Future			104.80700	104.80700	105.64986	105.64986			0.00	0	1,34
I2033	On	05/08/2021	Bond Future			105.98377	105.98377	106.83732	106.83732			0.00	0	9,04
I2033	On	04/11/2021	Bond Future			105.98504	105.98504	106.84888	106.84888			0.00	0	
I2033	On	03/02/2022	Bond Future			107.26454	107.26454	108.13923	108.13923			0.00	0	
Total I2033 Future												0.00	0	10,35
Total For I2033												0.00	0	10,35
I2038	On	06/05/2021	Bond Future			119.12543	119.12543	119.09901	119.09901			0.00	0	7,84
I2038	On	05/08/2021	Bond Future			118.74608	118.74608	118.72065	118.72065			25,055,422.88	211	4,94
I2038	On	04/11/2021	Bond Future			120.11624	120.11624	120.09120	120.09120			0.00	0	
I2038	On	03/02/2022	Bond Future			119.81908	119.81908	119.79409	119.79409			0.00	0	
Total I2038 Future												25,055,422.88	211	12,80
Total For I2038												25,055,422.88	211	12,80
I2046	On	06/05/2021	Bond Future			108.92859	108.92859	108.90504	108.90504			0.00	0	14,97
I2046	On	05/08/2021	Bond Future			110.15174	110.15174	110.12901	110.12901			0.00	0	13,13
I2046	On	04/11/2021	Bond Future			109.61988	109.61988	109.59748	109.59748			0.00	0	
I2046	On	03/02/2022	Bond Future			110.94347	110.94347	110.92133	110.92133			0.00	0	
Total I2046 Future												0.00	0	28,10
Total For I2046												0.00	0	28,10
I2050	On	06/05/2021	Bond Future			112.08281	112.08281	112.26935	112.26935			0.00	0	10,95
I2050	On	05/08/2021	Bond Future			111.41874	111.41874	111.60867	111.60867			0.00	0	9,17
I2050	On	04/11/2021	Bond Future			112.70429	112.70429	112.89691	112.89691			0.00	0	
I2050	On	03/02/2022	Bond Future			112.12240	112.12240	112.31788	112.31788			0.00	0	
Total I2050 Future												0.00	0	20,11
Total For I2050												0.00	0	20,11
R186	On	06/05/2021	Bond Future			7.27125	118.71585	7.22984	118.92108		7.91	0.00	0	84,24
R186	On	05/08/2021	Bond Future			7.44708	114.73721	7.40279	114.94607		7.61	0.00	0	40,30
R186	On	04/11/2021	Bond Future			7.62154	116.03392	7.57431	116.24573		6.93	0.00	0	
R186	On	03/02/2022	Bond Future			7.80673	112.12513	7.75624	112.33990		6.24	0.00	0	

Contract 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	124,55
R186	On	06/05/2021	Bond Future	10.77	Call			15,993.49000	15.99349	15,788,260	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			16,034.52000	16.03452	15,829,290	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,952.44000	15.95244	15,747,210	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	8.51	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			178.85000	0.17885	198,610	8.06	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,997.13000	1.99713	1,811,660	8.06	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			947.66000	0.94766	808,210	7.93	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			600.22000	0.60022	666,000	7.93	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			5,890.22000	5.89022	5,703,290	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			321.74000	0.32174	343,670	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,928.60000	5.92860	5,741,320	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			315.82000	0.31582	337,400	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,851.90000	5.85190	5,665,330	8.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			327.76000	0.32776	350,050	8.18	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,735.68000	3.73568	3,592,190	7.18	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,449.86000	1.44986	1,518,180	7.18	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,765.47000	3.76547	3,621,450	7.19	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,435.91000	1.43591	1,503,700	7.19	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,795.36000	3.79536	3,650,810	7.20	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,422.07000	1.42207	1,489,330	7.20	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,573.76000	3.57376	3,704,070	6.07	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,582.96000	1.58296	1,497,890	6.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,547.53000	3.54753	3,677,230	6.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,548.83000	1.54883	1,464,970	6.07	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,600.51000	3.60051	3,731,420	6.07	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,565.64000	1.56564	1,481,180	6.07	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												0.00	0	149,73
R197	On	06/05/2021	Bond Future			322.22483	322.22483	322.20034	322.20034			2,255,573.81	7	2,74
R197	On	05/08/2021	Bond Future			317.85985	317.85985	317.83886	317.83886			2,225,018.95	7	91
R197	On	04/11/2021	Bond Future			321.52726	321.52726	321.50763	321.50763			0.00	0	
R197	On	03/02/2022	Bond Future			317.33008	317.33008	317.31148	317.31148			0.00	0	
Total R197 Future												4,480,592.76	14	3,71
Total For R197												4,480,592.76	14	3,71
R202	On	06/05/2021	Bond Future			235.51518	235.51518	235.46600	235.46600			0.00	0	7,83
R202	On	05/08/2021	Bond Future			233.91943	233.91943	233.87231	233.87231			0.00	0	9,20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/11/2021	Bond Future			236.61827	236.61827	236.57166	236.57166			0.00	0	
R202	On	03/02/2022	Bond Future			235.18348	235.18348	235.13753	235.13753			0.00	0	
Total R202 Future												0.00	0	17,03
Total For R202												0.00	0	17,03
R2023	On	06/05/2021	Bond Future			4.67597	106.76602	4.80568	106.53649		1.36	0.00	0	30,4
R2023	On	05/08/2021	Bond Future			4.72110	107.93792	4.87243	107.70711		1.31	0.00	0	3,3
R2023	On	04/11/2021	Bond Future			4.74737	105.24887	4.92847	105.01602		1.28	0.00	0	
R2023	On	03/02/2022	Bond Future			4.74965	106.49521	4.97584	106.26002		1.18	0.00	0	
Total R2023 Future												0.00	0	33,76
R2023	On	06/05/2021	Bond Future	7.57	Call			4,738.96000	4.73896	4,968,490	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,755.59000	4.75559	4,985,120	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,722.33000	4.72233	4,951,860	1.59	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.59	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			94.48000	0.09448	54,760	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			732.86000	0.73286	922,040	1.39	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			99.56000	0.09956	57,930	1.39	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			745.40000	0.74540	935,540	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			96.99000	0.09699	56,320	1.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			757.99000	0.75799	949,080	1.40	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			380.58000	0.38058	506,550	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			391.45000	0.39145	284,570	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			366.19000	0.36619	489,750	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			402.74000	0.40274	293,450	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			373.35000	0.37335	498,120	1.25	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			397.06000	0.39706	288,980	1.25	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			388.76000	0.38876	289,230	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			492.72000	0.49272	629,230	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			384.69000	0.38469	286,010	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			480.54000	0.48054	615,340	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			393.24000	0.39324	292,850	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			486.42000	0.48642	622,080	1.16	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	33,76
R2030	On	06/05/2021	Bond Future			9.13448	95.46589	9.11384	95.58295		13.73	190,931,780.00	2,000	94,66
R2030	On	05/08/2021	Bond Future			9.34004	92.50856	9.31824	92.62800		13.25	444,041,088.00	4,800	64,56
R2030	On	04/11/2021	Bond Future			9.53536	93.55444	9.51249	93.67573		12.24	0.00	0	
R2030	On	03/02/2022	Bond Future			9.74303	90.65814	9.71900	90.78127		11.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R2030 Future												634,972,868.00	6,800	159,26
R2030	On	06/05/2021	Bond Future	11.70	Call			13,297.14000	13.29714	13,180,080	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			0.00000	0.00000	0,000	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			0.00000	0.00000	0,000	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			661.03000	0.66103	585,650	13.70	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			1,597.01000	1.59701	1,638,690	13.70	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			4,459.52000	4.45952	4,563,460	13.29	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			51.34000	0.05134	38,220	13.29	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			1,945.22000	1.94522	1,998,310	13.65	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			489.94000	0.48994	425,970	13.65	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			561.61000	0.56161	492,530	13.67	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			1,785.64000	1.78564	1,833,620	13.67	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			771.71000	0.77171	690,210	13.73	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,420.78000	1.42078	1,456,340	13.73	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,498.90000	1.49890	1,392,320	13.91	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			730.14000	0.73014	740,620	13.91	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,868.26000	1.86826	1,755,090	14.02	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			540.11000	0.54011	544,000	14.02	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			2,331.20000	2.33120	2,395,710	13.59	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			352.94000	0.35294	300,390	13.59	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			688.57000	0.68857	697,570	13.93	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,569.56000	1.56956	1,461,500	13.93	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			9,710.82000	9.71082	9,593,720	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			0.13000	0.00013	0,090	14.86	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			4,501.24000	4.50124	4,379,900	14.75	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			66.62000	0.06662	62,340	14.75	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,396.86000	1.39686	1,292,660	13.89	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			796.78000	0.79678	809,640	13.89	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			6,797.76000	6.79776	6,913,270	13.11	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			4.05000	0.00405	2,500	13.11	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			8,669.44000	8.66944	8,552,230	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			0.60000	0.00060	0,450	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			5,110.25000	5.11025	4,989,860	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			13,343.58000	13.34358	13,226,520	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			0.00000	0.00000	0,000	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			13,250.66000	13.25066	13,133,600	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			39.03000	0.03903	35,700	14.86	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			969.17000	0.96917	988,310	13.84	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			1,174.13000	1.17413	1,076,210	13.84	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	10.15	Call			5,511.14000	5.51114	5,411,040	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			1,091.79000	1.09179	1,111,130	14.18	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.75	Call			4,012.64000	4.01264	3,923,500	13.68	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			1,683.68000	1.68368	1,713,980	13.68	0.00	0	4
R2030	On	05/08/2021	Bond Future	10.30	Call			6,102.71000	6.10271	5,999,370	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Put			4,401.05000	4.40105	4,469,690	12.97	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,387.98000	1.38798	1,337,180	12.97	0.00	0	2
R2030	On	05/08/2021	Bond Future	7.70	Put			9,680.80000	9.68080	9,786,120	12.68	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			232.26000	0.23226	218,140	12.68	0.00	0	2
R2030	On	05/08/2021	Bond Future	8.95	Put			3,782.25000	3.78225	3,843,550	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,484.77000	1.48477	1,431,810	13.00	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.45	Put			2,310.79000	2.31079	2,351,600	13.39	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,029.67000	3.02967	2,951,040	13.39	0.00	0	6
R2030	On	05/08/2021	Bond Future	12.10	Call			13,797.57000	13.79757	13,678,740	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			44.72000	0.04472	45,330	14.32	0.00	0	6
R2030	On	05/08/2021	Bond Future	10.42	Call			6,573.39000	6.57339	6,467,690	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			915.69000	0.91569	931,790	14.32	0.00	0	2
R2030	On	05/08/2021	Bond Future	10.42	Put			778.48000	0.77848	792,220	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			6,613.16000	6.61316	6,507,270	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			767.84000	0.76784	781,390	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			6,533.71000	6.53371	6,428,190	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			789.25000	0.78925	803,170	14.32	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,734.30000	1.73430	1,676,160	13.08	0.00	0	6
R2030	On	05/08/2021	Bond Future	8.50	Put			0.00000	0.00000	5,634,650	12.80	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			0.00000	0.00000	884,790	12.80	4,423,950.00	5,000	5.00
R2030	On	05/08/2021	Bond Future	9.50	Call			0.00000	0.00000	3,101,250	13.42	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			0.00000	0.00000	2,230,900	13.42	11,154,500.00	5,000	5.00
R2030	On	05/08/2021	Bond Future	8.83	Put			4,212.67000	4.21267	4,279,150	13.00	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,511.63000	4.51163	4,429,350	12.53	0.00	0	1,1
R2030	On	04/11/2021	Bond Future	8.27	Put			7,863.01000	7.86301	7,952,470	11.69	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			951.59000	0.95159	919,760	11.69	0.00	0	3
R2030	On	04/11/2021	Bond Future	8.77	Put			5,729.63000	5.72963	5,803,980	11.83	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,677.05000	1.67705	1,630,110	11.83	0.00	0	3
R2030	On	04/11/2021	Bond Future	11.44	Call			10,115.79000	10.11579	10,004,910	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			580.83000	0.58083	591,240	13.19	0.00	0	3
R2030	On	04/11/2021	Bond Future	10.60	Call			6,959.42000	6.95942	6,861,200	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,413.54000	1.41354	1,436,610	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,994.69000	6.99469	6,896,280	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,399.85000	1.39985	1,422,730	13.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,924.22000	6.92422	6,826,190	13.19	0.00	0	

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	9.20	Put		4,251.00000	4.25100	4,311,210	12.08		0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,572.75000	2.57275	2,511,670	12.08		0.00	0	1,10
R2030	On	04/11/2021	Bond Future	11.26	Call		9,412.34000	9.41234	9,303,590	13.19		0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		711.59000	0.71159	724,130	13.19		0.00	0	1,10
R2030	On	04/11/2021	Bond Future	9.90	Put		2,484.00000	2.48400	2,523,010	12.53		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,427.33000	1.42733	1,450,590	13.19		0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		2,886.33000	2.88633	2,824,560	10.99		0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		4,331.80000	4.33180	4,393,160	10.99		0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		4,594.23000	4.59423	4,658,280	10.93		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call		2,910.43000	2.91043	2,848,360	11.00		0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		4,303.58000	4.30358	4,364,640	11.00		0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		2,862.67000	2.86267	2,801,190	10.99		0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		4,360.49000	4.36049	4,422,140	10.99		0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put		8,200.06000	8.20006	8,291,680	10.55		0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		1,043.47000	1.04347	1,011,960	10.55		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call		3,753.00000	3.75300	3,681,400	11.20		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		3,440.85000	3.44085	3,492,380	11.20		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		2,676.19000	2.67619	2,617,110	10.93		0.00	0	
Total R2030 Option											15,578,450.00	10,000	31,34	
Total For R2030											650,551,318.00	16,800	190,61	
R2032	On	06/05/2021	Bond Future			9.92940	89.88183	9.89366	90.09902	16.49		0.00	0	76,87
R2032	On	05/08/2021	Bond Future			10.13642	90.86844	10.09900	91.08902	15.32		0.00	0	89,87
R2032	On	04/11/2021	Bond Future			10.34307	87.74956	10.30398	87.97315	14.94		0.00	0	7
R2032	On	03/02/2022	Bond Future			10.55790	88.78917	10.51706	89.01572	13.09		0.00	0	
Total R2032 Future											0.00	0	166,76	
R2032	On	06/05/2021	Bond Future	12.11	Call		12,209.41000	12.20941	11,992,220	17.95		0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		0.02000	0.00002	0,020	17.95		0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		12,259.11000	12.25911	12,041,910	17.95		0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		0.02000	0.00002	0,010	17.95		0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		12,159.65000	12.15965	11,942,460	17.95		0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		0.02000	0.00002	0,020	17.95		0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		14,450.39000	14.45039	14,233,200	17.95		0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		0.00000	0.00000	0,000	17.95		0.00	0	77
R2032	On	06/05/2021	Bond Future	10.33	Put		328.44000	0.32844	342,260	16.85		0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		2,931.72000	2.93172	2,728,350	16.85		0.00	0	77
R2032	On	05/08/2021	Bond Future	11.36	Put		792.20000	0.79220	821,070	16.64		0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		7,872.75000	7.87275	7,680,710	16.64		0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		781.86000	0.78186	810,400	16.64		0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		7,788.10000	7.78810	7,596,740	16.64		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/08/2021	Bond Future	11.35	Put		802.64000	0.80264	831,860	16.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		7,830.40000	7.83040	7,638,690	16.64	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,558.05000	1.55805	1,487,060	14.20	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		8,821.53000	8.82153	8,637,410	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call		8,859.90000	8.85990	8,675,470	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,295.78000	1.29578	1,335,250	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,283.50000	1.28350	1,322,660	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,783.23000	8.78323	8,599,420	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,308.17000	1.30817	1,347,950	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		7,387.98000	7.38798	7,540,580	14.20	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		5,371.18000	5.37118	5,495,570	14.61	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,597.34000	2.59734	2,498,140	14.61	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		13,292.39000	13.29239	13,083,270	16.13	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		404.84000	0.40484	419,310	16.13	0.00	0	70
R2032	On	03/02/2022	Bond Future	9.14	Put		9,368.41000	9.36841	9,538,720	12.37	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,236.84000	1.23684	1,180,600	12.37	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		2,352.03000	2.35203	2,263,600	12.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call		4,549.40000	4.54940	4,417,810	13.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		3,759.97000	3.75997	3,854,930	13.20	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,912.62000	3.91262	3,791,720	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		3,106.88000	3.10688	3,188,590	13.44	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.14	Call		3,119.47000	3.11947	3,013,810	12.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		5,249.59000	5.24959	5,370,480	12.84	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		3,940.64000	3.94064	3,819,230	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		4,314.39000	4.31439	4,419,530	13.06	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,884.71000	3.88471	3,764,300	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		6,404.77000	6.40477	6,542,890	12.60	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		10,563.71000	10.56371	10,743,300	12.37	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		975.54000	0.97554	928,580	12.37	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.58	Call		1,890.25000	1.89025	1,813,760	12.43	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.95	Call		5,468.18000	5.46818	5,323,340	13.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		4,370.35000	4.37035	4,476,490	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		4,342.29000	4.34229	4,447,940	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,857.20000	3.85720	3,737,290	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		4,398.86000	4.39886	4,505,500	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Call		3,665.54000	3.66554	3,549,150	12.99	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put		4,600.69000	4.60069	4,710,850	12.99	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put		7,316.21000	7.31621	7,466,270	12.43	0.00	0	
Total R2032 Option											0.00	0	5,65

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2032											0.00	0	172,42	
R2035	On	06/05/2021			10.58998	89.41170	10.55937	89.61170		18.40		0.00	0	89,01
R2035	On	05/08/2021			10.80164	90.39311	10.76959	90.59636		17.13		0.00	0	40,50
R2035	On	04/11/2021			11.01267	86.93855	10.97923	87.14460		16.91		0.00	0	
R2035	On	03/02/2022			11.23546	87.96841	11.20053	88.17723		14.78		0.00	0	
Total R2035 Future											0.00	0	129,56	
R2035	On	06/05/2021	12.36	Call			10,718.66000	10.71866	10,518,480	20.17		0.00	0	
R2035	On	06/05/2021	12.36	Put			0.87000	0.00087	0,690	20.17		0.00	0	
R2035	On	06/05/2021	11.05	Put			338.62000	0.33862	343,520	19.25		0.00	0	50
R2035	On	06/05/2021	10.55	Call			1,307.78000	1.30778	1,164,940	18.46		0.00	0	
R2035	On	06/05/2021	10.55	Put			1,369.13000	1.36913	1,426,290	18.46		0.00	0	50
R2035	On	06/05/2021	10.05	Put			3,680.24000	3.68024	3,827,420	17.77		0.00	0	
R2035	On	06/05/2021	10.40	Call			872.03000	0.87203	755,670	18.28		0.00	0	60
R2035	On	06/05/2021	11.15	Put			245.83000	0.24583	247,020	19.46		0.00	0	
R2035	On	06/05/2021	11.15	Call			3,990.69000	3.99069	3,791,880	19.46		0.00	0	60
R2035	On	06/05/2021	12.91	Call			13,605.40000	13.60540	13,405,390	20.17		0.00	0	
R2035	On	06/05/2021	12.35	Put			0.92000	0.00092	0,740	20.17		0.00	0	
R2035	On	06/05/2021	11.05	Call			3,466.04000	3.46604	3,270,940	19.25		0.00	0	
R2035	On	06/05/2021	10.81	Call			2,311.17000	2.31117	2,133,410	18.81		0.00	0	1,60
R2035	On	06/05/2021	11.55	Call			6,208.48000	6.20848	6,005,800	20.17		0.00	0	
R2035	On	06/05/2021	11.55	Put			58.80000	0.05880	56,120	20.17		0.00	0	1,60
R2035	On	06/05/2021	12.77	Call			12,886.05000	12.88605	12,686,030	20.17		0.00	0	
R2035	On	06/05/2021	10.05	Call			252.93000	0.25293	200,110	17.77		0.00	0	50
R2035	On	06/05/2021	10.40	Put			1,924.05000	1.92405	2,007,690	18.28		0.00	0	
R2035	On	06/05/2021	12.02	Put			6.11000	0.00611	5,320	20.17		0.00	0	20
R2035	On	06/05/2021	11.32	Call			4,917.91000	4.91791	4,715,910	19.80		0.00	0	
R2035	On	06/05/2021	11.32	Put			138.45000	0.13845	136,450	19.80		0.00	0	20
R2035	On	06/05/2021	10.24	Put			2,651.81000	2.65181	2,765,530	18.08		0.00	0	
R2035	On	06/05/2021	12.91	Put			0.02000	0.00002	0,010	20.17		0.00	0	60
R2035	On	06/05/2021	10.81	Put			692.94000	0.69294	715,180	18.81		0.00	0	
R2035	On	06/05/2021	12.37	Call			10,772.61000	10.77261	10,572,440	20.17		0.00	0	
R2035	On	06/05/2021	12.37	Put			0.82000	0.00082	0,650	20.17		0.00	0	
R2035	On	06/05/2021	12.35	Call			10,664.66000	10.66466	10,464,480	20.17		0.00	0	
R2035	On	06/05/2021	10.24	Call			525.15000	0.52515	438,870	18.08		0.00	0	20
R2035	On	06/05/2021	12.77	Put			0.06000	0.00006	0,040	20.17		0.00	0	1,60
R2035	On	06/05/2021	12.02	Call			8,853.87000	8.85387	8,653,080	20.17		0.00	0	
R2035	On	05/08/2021	5.30	Call			0.00000	0.00000	0,000	15.83		0.00	0	
R2035	On	05/08/2021	5.30	Put			47,610.91000	47.61091	47,814,160	15.83		0.00	0	
R2035	On	05/08/2021	5.31	Call			0.00000	0.00000	0,000	15.83		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	5.31	Put		47,494.33000	47.49433	47,697,580	15.83		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	15.83		0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,897.76000	1.89776	1,948,000	18.01		0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,340.81000	3.34081	3,220,640	17.15		0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,338.21000	3.33821	3,421,290	17.15		0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		6,309.21000	6.30921	6,442,730	16.23		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		47,727.62000	47.72762	47,930,870	15.83		0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,351.43000	1.35143	1,281,700	16.23		0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,593.02000	5.59302	5,440,010	18.01		0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		0.00000	0.00000	1,905,200	15.96	1,333,640.00		700	35
R2035	On	04/11/2021	Bond Future	10.12	Put		7,551.15000	7.55115	7,682,800	15.97		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,000.62000	2.00062	1,926,220	15.97		0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		5,502.11000	5.50211	5,607,640	16.55		0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,242.49000	3.24249	3,141,970	16.55		0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		15,569.15000	15.56915	15,373,330	18.31		0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		369.02000	0.36902	379,250	18.31		0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		7,097.54000	7.09754	6,947,070	17.88		0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,526.12000	2.52612	2,581,700	17.88		0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		4,636.84000	4.63684	4,513,850	16.99		0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		4,018.11000	4.01811	4,101,170	16.99		0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		7,058.29000	7.05829	7,184,160	16.11		0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,246.77000	2.24677	2,166,590	16.11		0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call		10,146.07000	10.14607	9,972,500	18.31		0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,357.37000	1.35737	1,389,850	18.31		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		10,186.37000	10.18637	10,012,540	18.31		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,345.06000	1.34506	1,377,280	18.31		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		10,105.81000	10.10581	9,932,490	18.31		0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call		0.00000	0.00000	4,909,700	17.10		0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put		0.00000	0.00000	3,768,670	17.10	2,638,069.00		700	35
R2035	On	04/11/2021	Bond Future	10.60	Call		0.00000	0.00000	3,087,550	16.52		0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put		0.00000	0.00000	5,681,550	16.52	1,988,542.50		350	35
R2035	On	04/11/2021	Bond Future	10.11	Put		0.00000	0.00000	7,729,390	15.96		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,369.78000	1.36978	1,402,510	18.31		0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put		11,013.42000	11.01342	11,171,790	14.00		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,663.66000	4.66366	4,545,730	14.76		0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		1,880.09000	1.88009	1,813,560	14.00		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call		5,202.36000	5.20236	5,077,190	14.89		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		4,078.62000	4.07862	4,162,270	14.89		0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call		3,060.34000	3.06034	2,968,420	14.32		0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		6,452.94000	6.45294	6,569,840	14.32		0.00	0	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
R2035	On	03/02/2022	Bond Future	11.22	Put		4,547.17000	4.54717	4,638,060	14.76	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,289.40000	1.28940	1,238,950	14.00	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		4,694.77000	4.69477	4,576,400	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		4,518.54000	4.51854	4,608,990	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,725.64000	4.72564	4,606,840	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		4,489.74000	4.48974	4,579,760	14.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call		6,367.28000	6.36728	6,228,610	15.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		3,280.94000	3.28094	3,351,090	15.20	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call		4,095.34000	4.09534	3,985,820	14.62	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		5,125.66000	5.12566	5,224,960	14.62	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put		8,861.34000	8.86134	9,003,630	14.00	0.00	0	
Total R2035 Option											5,960,251.50	1,750	16,700
Total For R2035											5,960,251.50	1,750	146,280
R2037	On	06/05/2021	Bond Future			10.79028	85.16139	10.75468	85.39367	19.66	0.00	0	72,47
R2037	On	05/08/2021	Bond Future			11.00254	81.84062	10.96530	82.07645	19.26	0.00	0	96,17
R2037	On	04/11/2021	Bond Future			11.20297	82.76604	11.16420	83.00495	18.07	0.00	0	
R2037	On	03/02/2022	Bond Future			11.41446	79.49188	11.37402	79.73399	16.63	0.00	0	
Total R2037 Future											0.00	0	168,550
R2037	On	06/05/2021	Bond Future	12.43	Call		9,949.50000	9.94950	9,716,880	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		2.38000	0.00238	2,040	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		10,003.15000	10.00315	9,770,550	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		2.25000	0.00225	1,930	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		9,895.81000	9.89581	9,663,170	21.56	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		2.52000	0.00252	2,160	21.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		933.50000	0.93350	964,220	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,587.61000	8.58761	8,383,170	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		956.32000	0.95632	987,710	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,630.79000	8.63079	8,426,010	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		944.85000	0.94485	975,900	21.05	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,674.02000	8.67402	8,468,910	21.05	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		10,562.82000	10.56282	10,360,580	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,292.94000	1.29294	1,329,610	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put		3,483.12000	3.48312	3,569,320	18.32	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		5,458.13000	5.45813	5,305,420	18.32	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		10,602.52000	10.60252	10,400,000	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,281.40000	1.28140	1,317,790	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		10,642.25000	10.64225	10,439,460	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,269.94000	1.26994	1,306,060	19.56	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,587.66000	8.58766	8,401,490	19.56	0.00	0	

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	04/11/2021	Bond Future	12.30	Put		2,008.49000	2.00849	2,061,230	19.56	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.47	Put		4,389.91000	4.38991	4,492,050	16.61	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,899.95000	4.89995	4,760,970	16.59	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		4,445.98000	4.44598	4,549,110	16.59	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,931.16000	4.93116	4,791,680	16.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		4,417.73000	4.41773	4,520,360	16.60	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,962.73000	4.96273	4,822,760	16.61	0.00	0	
Total R2037 Option											0.00	0	1,20
Total For R2037											0.00	0	169,75
R2040	On	06/05/2021	Bond Future			10.93473	87.17355	10.89904	87.42154	20.06	0.00	0	53,35
R2040	On	05/08/2021	Bond Future			11.14319	83.62451	11.10585	83.87621	19.72	0.00	0	52,51
R2040	On	04/11/2021	Bond Future			11.33974	84.57013	11.30084	84.82520	18.64	0.00	0	
R2040	On	03/02/2022	Bond Future			11.54702	81.06716	11.50644	81.32557	17.14	0.00	0	
Total R2040 Future											0.00	0	105,92
R2040	On	06/05/2021	Bond Future	12.43	Call		9,683.13000	9.68313	9,434,550	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		5.22000	0.00522	4,630	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,740.10000	9.74010	9,491,540	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		187.42000	0.18742	190,400	21.16	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		4,726.70000	4.72670	4,481,690	21.16	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		14,810.48000	14.81048	14,562,490	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		4.95000	0.00495	4,380	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,626.11000	9.62611	9,377,510	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		0.01000	0.00001	0,010	22.16	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		5.50000	0.00550	4,890	22.16	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		1,658.92000	1.65892	1,751,450	19.81	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		1,175.92000	1.17592	1,020,460	19.81	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		904.80000	0.90480	935,370	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,469.49000	9.46949	9,248,020	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		893.76000	0.89376	923,990	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,378.10000	9.37810	9,157,310	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		2,381.53000	2.38153	2,455,450	20.65	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,298.81000	5.29881	5,121,030	20.65	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		20,029.38000	20.02938	19,778,760	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		915.96000	0.91596	946,870	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		28.60000	0.02860	29,680	21.69	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		9,423.77000	9.42377	9,202,640	21.69	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		3,767.19000	3.76719	3,876,520	19.79	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,388.45000	3.38845	3,246,080	19.79	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,421.86000	1.42186	1,462,350	20.23	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040	On	04/11/2021	Bond Future	12.91	Call		10,988.36000	10.98836	10,773,470	20.23		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,409.33000	1.40933	1,449,510	20.23		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,905.77000	10.90577	10,691,490	20.23		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,434.49000	1.43449	1,475,280	20.23		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,947.05000	10.94705	10,732,470	20.23		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,177.16000	5.17716	5,028,730	17.21		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		4,709.71000	4.70971	4,819,690	17.21		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,210.42000	5.21042	5,061,470	17.22		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		4,679.76000	4.67976	4,789,220	17.22		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,144.26000	5.14426	4,996,360	17.20		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		4,740.10000	4.74010	4,850,610	17.20		0.00	0	
Total R2040 Option												0.00	0	3,60
Total For R2040												0.00	0	109,52
R2044	On	06/05/2021	Bond Future			10.98351	83.84377	10.94260	84.13110	21.04		0.00	0	57,00
R2044	On	05/08/2021	Bond Future			11.18329	80.38337	11.14050	80.67487	20.68		0.00	0	21,60
R2044	On	04/11/2021	Bond Future			11.37137	81.29235	11.32681	81.58760	19.56		0.00	0	
R2044	On	03/02/2022	Bond Future			11.56947	77.87571	11.52300	78.17470	17.97		0.00	0	
Total R2044 Future												0.00	0	78,60
R2044	On	06/05/2021	Bond Future	12.44	Call		9,504.91000	9.50491	9,217,070	23.26		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		6.60000	0.00660	6,090	23.26		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		9,561.55000	9.56155	9,273,720	23.26		0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		2,448.65000	2.44865	2,608,200	20.54		0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		709.18000	0.70918	581,400	20.54		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		3,515.13000	3.51513	3,249,530	21.78		0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		397.05000	0.39705	418,780	21.78		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		5,730.22000	5.73022	5,444,960	22.74		0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		2,047.28000	2.04728	1,823,940	21.20		0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		951.03000	0.95103	1,015,020	21.20		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		9,843.82000	9.84382	9,556,060	23.26		0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		4.84000	0.00484	4,410	23.26		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		6,376.07000	6.37607	6,089,150	23.01		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		6.94000	0.00694	6,420	23.26		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		6.27000	0.00627	5,770	23.26		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		9,448.20000	9.44820	9,160,350	23.26		0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		74.42000	0.07442	74,830	23.01		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		462.75000	0.46275	489,510	21.67		0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,249.87000	3.24987	2,989,300	21.67		0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		109.79000	0.10979	111,860	22.74		0.00	0	3,10
R2044	On	05/08/2021	Bond Future	12.60	Call		9,841.98000	9.84198	9,584,560	22.76		0.00	0	

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	05/08/2021	Bond Future	12.60	Put		827.57000	0.82757	861,650	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		9,887.53000	9.88753	9,629,750	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		817.43000	0.81743	851,150	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		9,796.45000	9.79645	9,539,410	22.76	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		837.81000	0.83781	872,270	22.76	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,489.98000	1.48998	1,539,620	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		10,868.66000	10.86866	10,622,700	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,477.08000	1.47708	1,526,370	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		10,909.35000	10.90935	10,663,030	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,464.29000	1.46429	1,513,220	21.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		10,828.01000	10.82801	10,582,400	21.23	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,265.93000	5.26593	5,094,370	18.07	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		4,707.76000	4.70776	4,835,190	18.07	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,199.19000	5.19919	5,028,850	18.05	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		4,768.73000	4.76873	4,897,380	18.05	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,232.52000	5.23252	5,061,570	18.06	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		4,738.16000	4.73816	4,866,200	18.06	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											0.00	0	97,26
R2048	On	06/05/2021	Bond Future			10.89129	83.16949	10.85004	83.46912	21.41	249,508,470.00	3,000	120,70
R2048	On	05/08/2021	Bond Future			11.07667	84.08242	11.03358	84.38624	19.96	252,247,260.00	3,000	124,70
R2048	On	04/11/2021	Bond Future			11.26027	80.61962	11.21536	80.92732	19.94	0.00	0	
R2048	On	03/02/2022	Bond Future			11.45305	81.57465	11.40617	81.88632	17.33	0.00	0	
Total R2048 Future											501,755,730.00	6,000	245,51
R2048	On	06/05/2021	Bond Future	12.35	Call		9,770.00000	9.77000	9,469,930	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		5.75000	0.00575	5,310	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		9,827.70000	9.82770	9,527,650	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put		1,284.43000	1.28443	1,375,330	21.66	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call		1,647.08000	1.64708	1,438,350	21.66	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	11.40	Put		302.77000	0.30277	317,920	22.81	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call		4,143.92000	4.14392	3,859,440	22.81	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	10.20	Put		5,116.13000	5.11613	5,377,990	20.32	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		5.45000	0.00545	5,030	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		9,712.22000	9.71222	9,412,140	23.72	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		127.03000	0.12703	89,260	20.32	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put		1,644.25000	1.64425	1,760,000	21.49	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		1,278.17000	1.27817	1,094,290	21.49	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		6.06000	0.00606	5,610	23.72	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		8,759.53000	8.75953	8,996,980	18.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/08/2021	Bond Future	10.00	Call		820.07000	0.82007	753,700	18.02	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		6,917.33000	6.91733	7,123,920	18.71	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,418.09000	1.41809	1,320,860	18.71	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		4,111.10000	4.11110	4,254,470	19.82	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,156.27000	3.15627	2,995,820	19.82	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		5,378.47000	5.37847	5,552,880	19.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		2,205.21000	2.20521	2,075,800	19.32	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		10,156.59000	10.15659	9,887,290	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		799.15000	0.79915	833,670	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		10,203.32000	10.20332	9,933,640	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		789.24000	0.78924	823,380	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		3,093.12000	3.09312	3,207,990	20.24	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		4,255.41000	4.25541	4,066,460	20.24	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put		5,861.20000	5.86120	6,046,270	19.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		1,924.88000	1.92488	1,806,130	19.14	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	12.50	Call		10,109.88000	10.10988	9,840,960	22.01	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		809.17000	0.80917	844,070	22.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,407.71000	1.40771	1,456,790	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		11,310.30000	11.31030	11,051,330	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,395.26000	1.39526	1,443,990	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		11,351.99000	11.35199	11,092,650	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,382.92000	1.38292	1,431,280	21.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,268.64000	11.26864	11,010,020	21.67	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,218.74000	5.21874	5,042,050	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		4,794.92000	4.79492	4,929,900	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,252.99000	5.25299	5,075,650	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		4,763.14000	4.76314	4,897,470	17.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,287.33000	5.28733	5,109,340	17.32	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		4,731.56000	4.73156	4,865,240	17.32	0.00	0	
Total R2048 Option											0.00	0	6,66
Total For R2048											501,755,730.00	6,000	252,17
R209	On	06/05/2021	Bond Future			10.52659	68.88020	10.49045	69.08535	21.94	578,593,680.00	8,400	14,9
R209	On	05/08/2021	Bond Future			10.71349	69.63624	10.67586	69.84446	20.33	584,944,416.00	8,400	10,46
R209	On	04/11/2021	Bond Future			10.89859	67.28247	10.85950	67.49343	19.70	0.00	0	3,6
R209	On	03/02/2022	Bond Future			11.08922	68.07960	11.04862	68.29324	17.28	0.00	0	
Total R209 Future											1,163,538,096.00	16,800	29,05
R209	On	06/05/2021	Bond Future	12.23	Call		8,948.04000	8.94804	8,742,620	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		1.79000	0.00179	1,520	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,994.30000	8.99430	8,788,890	23.74	0.00	0	

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	9.50	Put		6,012.04000	6.01204	6,207,250	20.94	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		29.13000	0.02913	19,190	20.94	0.00	0	2,1!
R209	On	06/05/2021	Bond Future	10.35	Put		1,669.27000	1.66927	1,754,820	21.79	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		863.51000	0.86351	743,910	21.79	0.00	0	5!
R209	On	06/05/2021	Bond Future	10.60	Call		1,561.06000	1.56106	1,401,850	22.06	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		4,505.92000	4.50592	4,683,650	21.10	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		101.12000	0.10112	73,700	21.10	0.00	0	4,0!
R209	On	06/05/2021	Bond Future	11.00	Call		3,122.85000	3.12285	2,926,580	22.68	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		310.07000	0.31007	318,950	22.68	0.00	0	3,5!
R209	On	06/05/2021	Bond Future	10.00	Put		3,158.47000	3.15847	3,304,300	21.38	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		1.89000	0.00189	1,610	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		5,953.92000	5.95392	5,747,260	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		38.98000	0.03898	37,470	23.74	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put		2,040.90000	2.04090	2,144,110	21.69	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		653.15000	0.65315	551,210	21.69	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call		4,271.78000	4.27178	4,067,390	23.19	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		941.88000	0.94188	987,820	22.06	0.00	0	2,7!
R209	On	06/05/2021	Bond Future	12.24	Put		1.69000	0.00169	1,430	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,901.74000	8.90174	8,696,310	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		139.78000	0.13978	140,540	23.19	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call		9,040.50000	9.04050	8,835,100	23.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		1.60000	0.00160	1,350	23.74	0.00	0	8,3!
R209	On	06/05/2021	Bond Future	10.00	Call		284.86000	0.28486	225,540	21.38	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,902.74000	6.90274	6,728,060	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,060.35000	1.06035	1,093,890	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,939.32000	6.93932	6,764,300	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,048.30000	1.04830	1,081,500	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,866.21000	6.86621	6,691,870	21.98	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,072.51000	1.07251	1,106,390	21.98	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,113.48000	8.11348	7,943,670	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,532.87000	1.53287	1,574,020	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,769.01000	1.76901	1,815,240	21.24	0.00	0	6,5!
R209	On	04/11/2021	Bond Future	12.18	Call		8,146.97000	8.14697	7,976,870	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,519.83000	1.51983	1,560,690	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,180.49000	8.18049	8,010,110	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,506.87000	1.50687	1,547,450	21.24	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,991.78000	2.99178	2,888,580	19.47	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,977.35000	4.97735	5,085,110	19.47	0.00	0	9,0!
R209	On	04/11/2021	Bond Future	9.50	Put		9,130.17000	9.13017	9,286,390	18.77	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,162.19000	1.16219	1,107,450	18.77	0.00	0	4,7!

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	12.00	Call		7,550.50000	7.55050	7,385,770	21.24	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,111.69000	4.11169	3,993,170	17.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		4,262.89000	4.26289	4,358,010	17.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,138.67000	4.13867	4,019,720	17.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		4,236.99000	4.23699	4,331,680	17.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,165.50000	4.16550	4,046,110	17.32	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		4,210.99000	4.21099	4,305,240	17.32	0.00	0	
Total R209 Option											0.00	0	59,77
Total For R209											1,163,538,096.00	16,800	88,82
R210	On	06/05/2021	Bond Future			205.56680	205.56680	205.53527	205.53527		0.00	0	98
R210	On	05/08/2021	Bond Future			207.87494	207.87494	207.84530	207.84530		0.00	0	1,43
R210	On	04/11/2021	Bond Future			207.54044	207.54044	207.51146	207.51146		0.00	0	
R210	On	03/02/2022	Bond Future			210.04626	210.04626	210.01783	210.01783		0.00	0	
Total R210 Future											0.00	0	2,41
Total For R210											0.00	0	2,41
R212	On	06/05/2021	Bond Future			172.02999	172.02999	172.07636	172.07636		0.00	0	3,40
R212	On	05/08/2021	Bond Future			171.63612	171.63612	171.68499	171.68499		0.00	0	23
R212	On	04/11/2021	Bond Future			173.61653	173.61653	173.66685	173.66685		0.00	0	
Total R212 Future											0.00	0	3,65
Total For R212											0.00	0	3,65
R213	On	06/05/2021	Bond Future			9.55805	85.30168	9.53217	85.44676	15.97	0.00	0	9,52
R213	On	05/08/2021	Bond Future			9.75490	86.23801	9.72775	86.38565	14.78	0.00	0	74
R213	On	04/11/2021	Bond Future			9.95239	83.68206	9.92402	83.83180	14.24	0.00	0	
R213	On	03/02/2022	Bond Future			10.16143	84.67312	10.13175	84.82496	12.47	0.00	0	
Total R213 Future											0.00	0	10,26
R213	On	06/05/2021	Bond Future	11.90	Call		12,020.50000	12.02050	11,875,420	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		0.00000	0.00000	0,000	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		12,066.28000	12.06628	11,921,200	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		0.00000	0.00000	0,000	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		11,974.68000	11.97468	11,829,600	17.26	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		0.00000	0.00000	0,000	17.26	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		6,404.02000	6.40402	6,277,600	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		923.01000	0.92301	944,230	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		4,012.97000	4.01297	3,906,560	15.12	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		1,807.40000	1.80740	1,848,630	15.12	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		3,933.96000	3.93396	4,012,210	14.51	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		1,787.85000	1.78785	1,718,460	14.51	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		6,672.26000	6.67226	6,544,150	15.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/08/2021	Bond Future	10.85	Put		843.59000	0.84359	863,120	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		6,710.88000	6.71088	6,582,530	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		832.71000	0.83271	852,000	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		6,633.72000	6.63372	6,505,840	15.96	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		854.59000	0.85459	874,350	15.96	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		7,372.48000	7.37248	7,251,300	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,402.35000	1.40235	1,430,910	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		7,303.08000	7.30308	7,182,350	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,428.88000	1.42888	1,457,890	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		7,337.75000	7.33775	7,216,790	15.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,415.57000	1.41557	1,444,350	15.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call		4,042.34000	4.04234	3,953,200	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		3,439.54000	3.43954	3,502,240	12.47	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,801.74000	2.80174	2,729,440	12.14	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		4,734.87000	4.73487	4,814,410	12.14	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		8,354.17000	8.35417	8,466,310	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call		3,772.16000	3.77216	3,686,330	12.41	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		3,678.75000	3.67875	3,744,760	12.41	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,403.53000	2.40353	2,337,700	12.01	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		5,293.85000	5.29385	5,379,860	12.01	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		9,146.96000	9.14696	9,263,950	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		1,715.25000	1.71525	1,662,330	11.77	0.00	0	40
R213	On	03/02/2022	Bond Future	9.97	Call		3,307.94000	3.30794	3,228,240	12.29	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		4,141.89000	4.14189	4,214,030	12.29	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,333.36000	3.33336	3,253,320	12.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		4,115.44000	4.11544	4,187,240	12.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,282.91000	3.28291	3,203,560	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,149.77000	1.14977	1,110,070	11.77	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Put		2,710.15000	2.71015	2,761,950	12.73	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call		3,383.90000	3.38390	3,303,160	12.31	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put		4,062.35000	4.06235	4,133,450	12.31	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put		6,562.56000	6.56256	6,661,480	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		4,168.78000	4.16878	4,241,270	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		965.21000	0.96521	930,360	11.77	0.00	0	20
R213	On	03/02/2022	Bond Future	10.60	Call		5,063.75000	5.06375	4,963,710	12.73	0.00	0	
Total R213 Option											0.00	0	2,15
Total For R213											0.00	0	12,46
R214	On	06/05/2021	Bond Future			10.86112	66.04148	10.81484	66.30903	23.83	33,020,740.00	500	15,7
R214	On	05/08/2021	Bond Future			11.04495	66.76640	10.99676	67.03764	22.06	33,383,200.00	500	2,26

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	04/11/2021			11.22693	64.24262	11.17686	64.51730		21.48	0.00	0	
R214	On	03/02/2022			11.41750	65.00361	11.36541	65.28181		18.82	0.00	0	
Total R214 Future											66,403,940.00	1,000	17,98
R214	On	06/05/2021	12.26	Call			7,601.95000	7.60195	7,333,950	25.83	0.00	0	
R214	On	06/05/2021	12.26	Put			11.22000	0.01122	10,770	25.83	0.00	0	
R214	On	06/05/2021	12.27	Call			7,648.88000	7.64888	7,380,890	25.83	0.00	0	
R214	On	06/05/2021	12.27	Put			10.71000	0.01071	10,270	25.83	0.00	0	
R214	On	06/05/2021	12.25	Call			7,554.96000	7.55496	7,286,960	25.83	0.00	0	
R214	On	06/05/2021	12.25	Put			11.74000	0.01174	11,290	25.83	0.00	0	
R214	On	05/08/2021	12.01	Call			6,635.51000	6.63551	6,417,600	23.89	0.00	0	
R214	On	05/08/2021	12.01	Put			1,296.44000	1.29644	1,349,770	23.89	0.00	0	
R214	On	05/08/2021	12.02	Call			6,670.86000	6.67086	6,452,470	23.89	0.00	0	
R214	On	05/08/2021	12.02	Put			1,282.71000	1.28271	1,335,560	23.89	0.00	0	
R214	On	05/08/2021	12.03	Call			6,706.26000	6.70626	6,487,410	23.89	0.00	0	
R214	On	05/08/2021	12.03	Put			1,269.09000	1.26909	1,321,480	23.89	0.00	0	
R214	On	04/11/2021	12.48	Put			1,664.97000	1.66497	1,722,390	23.17	0.00	0	
R214	On	04/11/2021	12.46	Call			8,171.82000	8.17182	7,955,300	23.17	0.00	0	
R214	On	04/11/2021	12.46	Put			1,692.15000	1.69215	1,750,310	23.17	0.00	0	
R214	On	04/11/2021	12.47	Call			8,204.41000	8.20441	7,987,520	23.17	0.00	0	
R214	On	04/11/2021	12.47	Put			1,678.51000	1.67851	1,736,300	23.17	0.00	0	
R214	On	04/11/2021	12.48	Call			8,237.03000	8.23703	8,019,770	23.17	0.00	0	
R214	On	03/02/2022	11.41	Call			4,497.82000	4.49782	4,340,800	18.98	0.00	0	
R214	On	03/02/2022	11.41	Put			4,259.55000	4.25955	4,380,730	18.98	0.00	0	
R214	On	03/02/2022	11.39	Call			4,442.74000	4.44274	4,286,810	18.96	0.00	0	
R214	On	03/02/2022	11.39	Put			4,311.16000	4.31116	4,433,430	18.96	0.00	0	
R214	On	03/02/2022	11.40	Call			4,470.24000	4.47024	4,313,770	18.97	0.00	0	
R214	On	03/02/2022	11.40	Put			4,285.28000	4.28528	4,407,010	18.97	0.00	0	
Total R214 Option											0.00	0	
Total For R214											66,403,940.00	1,000	17,98
Total for Bond											2,421,976,889.02	42,613	1,554,96
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	
ES23A	On	25/01/2023			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A 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 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	
Total R186 Future										0.00	0	
Total For 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
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	
Total For R2044										0.00	0	
R2048 On 28/02/2048 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 R2048 Future									0.00	0	
Total For R2048									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	
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 06/05/2021 GOVI			761.54600	761.54600	763.19300	763.19300			2,147,559,720.00	282	
GOVI On 05/08/2021 GOVI			769.81900	769.81900	771.48900	771.48900			2,155,493,200.00	280	
GOVI On 04/11/2021 GOVI			778.60700	778.60700	780.29800	780.29800			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI			787.82200	787.82200	789.53400	789.53400			0.00	0	
Total GOVI Future												4,303,052,920.00	562	98
GOVI	On	06/05/2021	GOVI	678.68	Call			845,130.00000	84.51300	828,660,000		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			845,030.00000	84.50300	828,560,000		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			845,230.00000	84.52300	828,760,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call			523,590.00000	52.35900	506,890,000		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			523,490.00000	52.34900	506,790,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			523,390.00000	52.33900	506,690,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		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			518,780.00000	51.87800	501,870,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call			518,980.00000	51.89800	502,070,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			518,880.00000	51.88800	501,970,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			32,260.00000	3.22600	49,380,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			32,060.00000	3.20600	49,180,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			32,160.00000	3.21600	49,280,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												4,303,052,920.00	562	98
Total for GOVI												4,303,052,920.00	562	98
AL37	On	06/05/2021	Index Future			785.98000	785.98000	787.39800	787.39800			0.00	0	
AL37	On	05/08/2021	Index Future			794.51900	794.51900	795.95700	795.95700			0.00	0	
AL37	On	04/11/2021	Index Future			803.58900	803.58900	805.04600	805.04600			0.00	0	
AL37	On	03/02/2022	Index Future			813.09900	813.09900	814.57500	814.57500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/05/2021	Index Future			875.42400	875.42400	877.03500	877.03500			0.00	0	
AL7T	On	05/08/2021	Index Future			884.93500	884.93500	886.56800	886.56800			0.00	0	
AL7T	On	04/11/2021	Index Future			895.03700	895.03700	896.69100	896.69100			0.00	0	
AL7T	On	03/02/2022	Index Future			905.63000	905.63000	907.30500	907.30500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 06/05/2021 Index Future			770.76700	770.76700	772.48000	772.48000				0.00	0	29
ALBI On 05/08/2021 Index Future			779.14100	779.14100	780.87600	780.87600				0.00	0	13
ALBI On 04/11/2021 Index Future			788.03500	788.03500	789.79300	789.79300				0.00	0	
ALBI On 03/02/2022 Index Future			797.36200	797.36200	799.14100	799.14100				0.00	0	
Total ALBI Future										0.00	0	43
Total For ALBI										0.00	0	43
IGOV On 06/05/2021 Index Future			287.53200	287.53200	287.74200	287.74200			408,295,440.00		142	78
IGOV On 05/08/2021 Index Future			290.72700	290.72700	290.94100	290.94100				0.00	0	
IGOV On 04/11/2021 Index Future			294.11700	294.11700	294.33400	294.33400				0.00	0	
IGOV On 03/02/2022 Index Future			297.66700	297.66700	297.88800	297.88800				0.00	0	
Total IGOV Future									408,295,440.00		142	78
Total For IGOV									408,295,440.00		142	78
Total for Index									408,295,440.00		142	1,18
JIBAR f On 19/05/2021 Jibar Future			3.68500	96.31500	3.69000	96.31000				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.69500	96.30500	3.69500	96.30500				0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.70000	96.30000	3.70000	96.30000				0.00	0	
JIBAR f On 18/08/2021 Jibar Future			3.73000	96.27000	3.74000	96.26000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.73500	96.26500	3.74500	96.25500				0.00	0	30,00
JIBAR f On 20/10/2021 Jibar Future			3.80000	96.20000	3.88500	96.11500				0.00	0	
JIBAR f On 15/12/2021 Jibar Future			3.91000	96.09000	3.92000	96.08000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.05500	95.94500	4.07500	95.92500				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.42000	95.58000	4.48000	95.52000				0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.59000	95.41000	4.55000	95.45000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.93000	95.07000	4.94000	95.06000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.11500	94.88500	5.10500	94.89500				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021 Interest Rate Swap			90.69000	90.69000	90.69000	90.69000				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 :									7,133,325,249.02		43,317	1,587,66
ABCPI On 07/12/2023 Spot Bond			3.38000	306.90714	3.38000	306.78107				0.00	0	
Total ABCPI3 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 ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.60487				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	100.98335				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.12901	9.65000	103.07563				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.90378				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.62713				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.45714				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.01229				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.01180				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.54427				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.96348				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.04453				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	102.15119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.73426				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.92844				0.00	1,820,000,000	910,000,000
Total ABFN27 SPOT										0.00	1,820,000,000	910,000,000
Total For ABFN27										0.00	1,820,000,000	910,000,000
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.47351				0.00	0	200,000,000
Total ABFN28 SPOT										0.00	0	200,000,000
Total For ABFN28										0.00	0	200,000,000
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.59907				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.57991				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.91739				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.44053				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.42294				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.34397				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.54776				0.00	0	40,000,000
Total ABFN35 SPOT										0.00	0	40,000,000
Total For ABFN35										0.00	0	40,000,000
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.92809				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	

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 07/02/2029 Spot Bond					0.00000	101.95592				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.03652				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.77555				0.00	0	21,000,00
Total ABFN39 SPOT										0.00	0	21,000,00
Total For ABFN39										0.00	0	21,000,00
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.05587				0.00	0	400,000,00
Total ABFN40 SPOT										0.00	0	400,000,00
Total For ABFN40										0.00	0	400,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.30324				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.55464				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.15894				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.16346				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.16674				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.47522				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.74658				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.78399				0.00	0	
Total ABFN48 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 ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.36612				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.37636				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.44918				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.40052				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.07572				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.47870				0.00	27,103,200	6,775,80
Total ABJ02 SPOT										0.00	27,103,200	6,775,80
Total For ABJ02										0.00	27,103,200	6,775,80
ABK12 On 20/05/2022 Spot Bond					0.00000	101.37584				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.93651				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.43000	3.43000	3.43000	147.17771				0.00	0	432,480,00
Total ABKI03 SPOT										0.00	0	432,480,00
Total For ABKI03										0.00	0	432,480,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	87.33279	100.00000	86.98659				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.74000	6.74000	6.74000	140.11122				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.48156	100.00000	19.39148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 04/04/2026 Spot Bond					0.00000	100.60038				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.34000	2.34000	2.34000	150.39739				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.61000	3.61000	3.61000	195.77520				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	223.71929				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.40000	6.40000	6.40000	103.50212				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.17500	7.17500	7.17500	118.84784				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.90000	109.20866	4.90000	109.17946				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.93000	111.59627	4.93000	111.56624				0.00	0	830,000,00
Total ABS15 SPOT										0.00	0	830,000,00
Total For ABS15										0.00	0	830,000,00
ABS16 On 11/11/2025 Spot Bond			6.74000	118.90085	6.74000	118.85731				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.95000	118.41207	7.95000	118.36108				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			5.37000	110.85388	5.37000	110.82197				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			7.43000	107.10861	7.43000	107.06615				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.95382	100.00000	10.90565				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.76000	319.04597	1.76000	318.94295				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.83000	171.50471	0.83000	171.45798				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.05000	10.05000	10.05000	105.53068				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.60282				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.58438				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.56156				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.56434				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.13035				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.58279				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.58279				0.00	0	
Total ACL194 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.59850				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.59850				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	158.91235				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	161.58182				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.55326				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.54955				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.53570				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.92867				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.91055				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.13698				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.16736				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.99195				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.04812				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.13458				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.55504				0.00	800,000,000	400,000,000
Total AGT01 SPOT										0.00	800,000,000	400,000,000
Total For AGT01										0.00	800,000,000	400,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	103.79239				0.00	0	105,300,000
Total AGT02 SPOT										0.00	0	105,300,000
Total For AGT02										0.00	0	105,300,000
AGT03 On 05/06/2025 Spot Bond					0.00000	101.64298				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	102.92613				0.00	500,000,000	712,500,000
Total AGT04 SPOT										0.00	500,000,000	712,500,000
Total For AGT04										0.00	500,000,000	712,500,000
AHF2A On 18/07/2021 Spot Bond					0.00000	100.10276				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.10276				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.11980				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.09995				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.09900				0.00	800,000,000	400,000,000
Total AHF3A6 SPOT										0.00	800,000,000	400,000,000
Total For AHF3A6										0.00	800,000,000	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
AHF3B On 18/04/2022 Spot Bond					0.00000	100.10944				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.11986				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.15390				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.16428				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.01849				0.00	2,800,000,000	1,400,000,000
Total AHF5A1 SPOT										0.00	2,800,000,000	1,400,000,000
Total For AHF5A1										0.00	2,800,000,000	1,400,000,000
AHF5A On 21/08/2023 Spot Bond					0.00000	100.92956				0.00	80,000,000	20,000,000
Total AHF5A2 SPOT										0.00	80,000,000	20,000,000
Total For AHF5A2										0.00	80,000,000	20,000,000
AHF5A On 21/08/2023 Spot Bond			6.09000	109.82088	6.09000	109.78448				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.98115				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.04992				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.94522				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.14103				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.37904				0.00	0	
Total AHF6A2 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 AHF6A2									0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.98108			0.00	0	
Total AHF6B1 SPOT									0.00	0	
Total For AHF6B1									0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.04983			0.00	0	
Total AHF6C1 SPOT									0.00	0	
Total For AHF6C1									0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.53054			0.00	0	
Total AHF6D1 SPOT									0.00	0	
Total For AHF6D1									0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.91233			0.00	0	
Total AHF7A1 SPOT									0.00	0	
Total For AHF7A1									0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.01548			0.00	0	
Total AHF7B1 SPOT									0.00	0	
Total For AHF7B1									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.08422			0.00	0	
Total AHF7C1 SPOT									0.00	0	
Total For AHF7C1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.66775			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.82000	108.90455	6.82000	108.86443			0.00	0	500,000,00
Total AIR02 SPOT									0.00	0	500,000,00
Total For AIR02									0.00	0	500,000,00
AIR04 On 29/05/2024 Spot Bond			7.32000	109.06660	7.32000	109.02328			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.51000	95.75059	11.51000	95.69141			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.91000	171.65411	5.91000	171.56032		1,182,000,000,000.00		200,000,000	645,000,00
Total AIRL01 SPOT								1,182,000,000,000.00		200,000,000	645,000,00
Total For AIRL01								1,182,000,000,000.00		200,000,000	645,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	100.08045			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.39244				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.72985				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.93859				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.20834				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.85806				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.11669				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.48797				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.68102				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.10005				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.72000	239.06651	4.72000	238.95109				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.73500	215.95873	4.73500	215.85428				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN13: On 31/01/2022 Spot Bond			1.81000	170.25211	1.81000	170.19658				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										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	99.18768				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	99.87140				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	99.87824				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.85500	170.19495	1.85500	170.13902				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	56.20404				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.90285				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.50000	185.32696	4.50000	185.23993				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	101.24098				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.02764				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	100.66539				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.64653				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.44605				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.88000	107.10702	4.88000	107.05423				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.50617				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.51375				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.55905				0.00	0	11,300,00
Total ASN204 SPOT										0.00	0	11,300,00
Total For ASN204										0.00	0	11,300,00
ASN20 On 24/08/2021 Spot Bond					0.00000	101.19165				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.34912				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.87355				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.79716				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.64469				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.50496				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.07999				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.00187				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.97771				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 13/09/2025 Spot Bond					0.00000	100.68894				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.51261				0.00	40,000,000	10,000,000
Total ASN291 SPOT										0.00	40,000,000	10,000,000
Total For ASN291										0.00	40,000,000	10,000,000
ASN30(On 20/12/2023 Spot Bond					0.00000	100.54772				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	100.69995				0.00	0	6,800,000
Total ASN310 SPOT										0.00	0	6,800,000
Total For ASN310										0.00	0	6,800,000
ASN31(On 31/03/2029 Spot Bond			4.00500	4.00500	4.00500	103.96291				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.85500	4.85500	4.85500	95.18438				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.51887				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.59200				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.20218				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.52275				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			4.99000	105.59160	4.99000	105.53891				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.55692				0.00	0	
Total ASN341 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 ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.50612				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.53350				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.53383				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	100.53383				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	100.87341				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	100.63997				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.52364				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN374 On 20/12/2024 Spot Bond					0.00000	100.54304				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN381 On 29/10/2021 Spot Bond					0.00000	99.95658				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.65047				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN384 On 15/03/2022 Spot Bond					0.00000	100.65047				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN388 On 20/12/2022 Spot Bond					0.00000	100.63172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.52826				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.89517				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.61181				0.00	480,000,000	120,000,000
Total ASN399 SPOT										0.00	480,000,000	120,000,000
Total For ASN399										0.00	480,000,000	120,000,000
ASN400 On 20/12/2024 Spot Bond					0.00000	100.52457				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.61686				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.77571				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.63130				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 17/06/2021 Spot Bond					0.00000	100.54881				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.54881				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	100.49201				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 23/06/2025 Spot Bond					0.00000	100.50761				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.66302				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.52262				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.60497				0.00	0	400,000,00
Total ASN459 SPOT										0.00	0	400,000,00
Total For ASN459										0.00	0	400,000,00
ASN46(On 17/07/2023 Spot Bond					0.00000	100.14124				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.14260				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	101.51392				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	100.72147				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	102.17917				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	101.65825				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.96243				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.95526				0.00	0	
Total ASN472 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 ASN472									0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	100.68944			0.00	0	
Total ASN473 SPOT									0.00	0	
Total For ASN473									0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	101.44872			0.00	0	
Total ASN474 SPOT									0.00	0	
Total For ASN474									0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	101.03337			0.00	0	
Total ASN476 SPOT									0.00	0	
Total For ASN476									0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.54101			0.00	0	
Total ASN479 SPOT									0.00	0	
Total For ASN479									0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.64461			0.00	0	90,000,00
Total ASN480 SPOT									0.00	0	90,000,00
Total For ASN480									0.00	0	90,000,00
ASN48: On 25/05/2021 Spot Bond					0.00000	100.78128			0.00	0	
Total ASN484 SPOT									0.00	0	
Total For ASN484									0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	101.29200			0.00	0	
Total ASN485 SPOT									0.00	0	
Total For ASN485									0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.61717			0.00	0	
Total ASN486 SPOT									0.00	0	
Total For ASN486									0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.53917			0.00	0	
Total ASN489 SPOT									0.00	0	
Total For ASN489									0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.70950			0.00	0	
Total ASN490 SPOT									0.00	0	
Total For ASN490									0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.68963			0.00	0	
Total ASN492 SPOT									0.00	0	
Total For ASN492									0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.34531			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.60466				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.57054				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.57054				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.52535				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	103.14410	9.00000	103.10685				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	102.85933	8.18000	102.82378				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	102.92188	8.36000	102.88592				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	102.92188	8.36000	102.88592				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	102.16175	9.10000	102.11154				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	102.61860	11.05000	102.55763				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	102.60691	11.00000	102.54622				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53 On 13/05/2021 Spot Bond					0.00000	100.83896				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.48996	10.50000	102.43204				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.48996	10.50000	102.43204				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.35004				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	99.94245				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.06881				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	102.51337	10.60000	102.45488				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	103.42137	10.47000	102.42518				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	102.47110	10.55000	102.41225				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	99.88340				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	101.00037				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	101.02242				0.00	0	
Total ASN562 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 ASN562										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	101.02242				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.94840				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN56: On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.85746				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.88890				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.00010				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.97858				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.85300				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.82592				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.83946				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.83946				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.65610				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.50614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58(On 13/02/2023 Spot Bond					0.00000	100.64469				0.00	7,000,000,000	7,000,000,000
Total ASN580 SPOT										0.00	7,000,000,000	7,000,000,000
Total For ASN580										0.00	7,000,000,000	7,000,000,000
ASN58(On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.66418				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58(On 14/11/2022 Spot Bond					0.00000	100.85123				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 07/09/2021 Spot Bond					0.00000	100.67485				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58(On 13/02/2022 Spot Bond					0.00000	100.73942				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58(On 14/03/2022 Spot Bond					0.00000	100.82829				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	101.55425				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN59(On 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	100.33301				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59(On 01/07/2021 Spot Bond			4.67500	4.67500	4.67500	100.32021				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59(On 31/01/2022 Spot Bond			9.22000	100.85842	9.22000	102.13905				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN596 On 11/04/2023 Spot Bond					0.00000	100.24665				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN597 On 17/04/2023 Spot Bond					0.00000	100.16993				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN598 On 16/07/2021 Spot Bond			4.69500	4.69500	4.69500	100.12863				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN599 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,000,000.00
Total ASN599 SPOT										0.00	0	40,000,000.00
Total For ASN599										0.00	0	40,000,000.00
ASN600 On 24/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,000,000.00
Total ASN600 SPOT										0.00	0	8,000,000.00
Total For ASN600										0.00	0	8,000,000.00
ASN601 On 23/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			450,000,000,000.00	14,500,000,000	14,500,000,000	
Total ASN601 SPOT									450,000,000,000.00	14,500,000,000	14,500,000,000	
Total For ASN601									450,000,000,000.00	14,500,000,000	14,500,000,000	
ASN602 On 28/02/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.49000	104.18918	5.49000	104.15852				0.00	0	1,000,000.00
Total BAW21 SPOT										0.00	0	1,000,000.00
Total For BAW21										0.00	0	1,000,000.00
BAW21 On 24/03/2022 Spot Bond			9.30000	100.86360	9.30000	100.81378				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.68911				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.14713				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.94695				0.00	0	
Total BAW29 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 BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.92936				0.00	0	400,000,00
Total BAW30 SPOT										0.00	0	400,000,00
Total For BAW30										0.00	0	400,000,00
BAW31 On 30/09/2022 Spot Bond					0.00000	100.37649				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.20000	100.13610	6.20000	100.10269				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.06342				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.90909				0.00	500,000,000	500,000,00
Total BAW35 SPOT										0.00	500,000,000	500,000,00
Total For BAW35										0.00	500,000,000	500,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.21876				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.44061				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.58812				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.29000	8.29000	8.29000	105.87662				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.66763				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.66000	10.66000	10.66000	106.55887				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.53518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.52546				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.51493				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.51506				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.52200				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.86992				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.60571				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.59127				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.62330				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.60520				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.62269				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.58740				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.62254				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.58817				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.62281				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.60531				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.69344				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.71006				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.71006				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.71006				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.72784				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.71072				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.04068				0.00	0	
Total BAYB19 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 BAYB19									0.00	0	
BAYB21 On 30/06/2023 Spot Bond					0.00000	100.74582			0.00	0	
Total BAYB20 SPOT									0.00	0	
Total For BAYB20									0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	101.11262			0.00	0	
Total BC127 SPOT									0.00	0	
Total For BC127									0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.60500	7.60500	7.60500	102.92359			0.00	0	
Total BD0302 SPOT									0.00	0	
Total For BD0302									0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.86519			0.00	0	
Total BDX211 SPOT									0.00	0	
Total For BDX211									0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.24282			0.00	0	216,000,00
Total BDX31 SPOT									0.00	0	216,000,00
Total For BDX31									0.00	0	216,000,00
BDX32 On 01/04/2022 Spot Bond					0.00000	100.36261			0.00	0	
Total BDX32 SPOT									0.00	0	
Total For BDX32									0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.79152			0.00	0	
Total BDX33 SPOT									0.00	0	
Total For BDX33									0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.09000	107.74247	7.09000	107.70167			0.00	0	
Total BGL07 SPOT									0.00	0	
Total For BGL07									0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.07713			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	99.87746			0.00	0	
Total BGL10 SPOT									0.00	0	
Total For BGL10									0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.99000	99.86613	6.99000	99.82794			0.00	0	
Total BGL11 SPOT									0.00	0	
Total For BGL11									0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.16920			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.09000	103.89385	6.09000	103.85984				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.32293				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.78082				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.23777				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.52898				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.07944				0.00	0	90,000,00
Total BGL18 SPOT										0.00	0	90,000,00
Total For BGL18										0.00	0	90,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	103.89891				0.00	82,000,000	41,000,00
Total BGL19 SPOT										0.00	82,000,000	41,000,00
Total For BGL19										0.00	82,000,000	41,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	105.08660				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.92459				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.01322				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.23570				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			5.83000	113.14797	5.83000	113.11205			0.00	0	
Total BID11 SPOT									0.00	0	
Total For BID11									0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.60358			0.00	0	
Total BID12 SPOT									0.00	0	
Total For BID12									0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.84519			0.00	0	
Total BID13 SPOT									0.00	0	
Total For BID13									0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.93204			0.00	0	1,500,000,00
Total BID14 SPOT									0.00	0	1,500,000,00
Total For BID14									0.00	0	1,500,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.03763			0.00	0	
Total BID15 SPOT									0.00	0	
Total For BID15									0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.93317			0.00	0	
Total BNPP01 SPOT									0.00	0	
Total For BNPP01									0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.24594			0.00	0	
Total BNPP02 SPOT									0.00	0	
Total For BNPP02									0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	120.18100			0.00	0	
Total BNPP04 SPOT									0.00	0	
Total For BNPP04									0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.77100			0.00	0	
Total BNPP05 SPOT									0.00	0	
Total For BNPP05									0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.67300			0.00	0	
Total BNPP06 SPOT									0.00	0	
Total For BNPP06									0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.92778			0.00	0	
Total BNPP08 SPOT									0.00	0	
Total For BNPP08									0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.05969			0.00	0	
Total BPPF11 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 BPPF11									0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.44761			0.00	0	
Total BPPF13 SPOT									0.00	0	
Total For BPPF13									0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.90018			0.00	0	
Total BPPF19 SPOT									0.00	0	
Total For BPPF19									0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.59993			0.00	0	
Total BPPF20 SPOT									0.00	0	
Total For BPPF20									0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.63036			0.00	0	
Total BPPF21 SPOT									0.00	0	
Total For BPPF21									0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BPPF22 SPOT									0.00	0	
Total For BPPF22									0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.15477			0.00	0	90,000,00
Total BPPF23 SPOT									0.00	0	90,000,00
Total For BPPF23									0.00	0	90,000,00
BPPF2: On 03/08/2021 Spot Bond					0.00000	99.90868			0.00	0	
Total BPPF24 SPOT									0.00	0	
Total For BPPF24									0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	99.90109			0.00	0	
Total BPPF25 SPOT									0.00	0	
Total For BPPF25									0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.18805			0.00	0	
Total BPPF26 SPOT									0.00	0	
Total For BPPF26									0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.20246			0.00	0	
Total BPPF27 SPOT									0.00	0	
Total For BPPF27									0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	99.91301			0.00	0	
Total BPPF28 SPOT									0.00	0	
Total For BPPF28									0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.90864			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	99.90484				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.22737				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.44782				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.69000	105.44661	4.69000	105.41954				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.94681				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.75478				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.10000	115.07710	7.10000	115.03301				0.00	0	130,000,00
Total CCT01 SPOT										0.00	0	130,000,00
Total For CCT01										0.00	0	130,000,00
CCT02 On 12/06/2024 Spot Bond			7.35000	116.06526	7.35000	116.01924				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.98000	111.75014	7.98000	111.70261				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.40000	106.37435	9.40000	104.72550				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR42 On 03/08/2023 Spot Bond					0.00000	99.85011				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.60712				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.92504				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.17082				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.25442				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.06164				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.06547				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	103.16896				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	160.39849	3.14000	160.25497				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.78000	1.78000	1.78000	160.49279				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.53833	4.77000	106.79400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.34400				0.00	0	
Total CLN317 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 CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.15159				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			6.86000	110.64190	6.86000	110.60134				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	112.07985	8.70700	118.86900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	99.79874				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.26852				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.05264	10.98000	99.99453				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	112.18800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	117.87740	6.50000	113.77900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.89400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.54770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.12757				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.11801				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN444 On 24/05/2021 Spot Bond			5.58500	105.25376	5.58500	105.22169				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			1.78000	170.29022	1.78000	170.23497				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.04000	136.68948	5.04000	136.62093				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.48000	134.58852	5.48000	134.51783				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	102.07600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	101.10496				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.13025				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.23159				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.29000	104.39097	6.29000	104.35584				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN465 On 14/03/2022 Spot Bond					0.00000	101.07248				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.59624				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.86441				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.22181				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.04600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	69.48640	100.00000	69.17578				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	101.15642				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	101.13291				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.30093				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.78500	106.12947	5.78500	106.09621				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	105.14606	10.16000	105.74400				0.00	0	
Total CLN487 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN487									0.00	0	
CLN487 On 28/07/2022 Spot Bond			6.09000	105.89168	6.09000	105.85659			0.00	0	
Total CLN488 SPOT									0.00	0	
Total For CLN488									0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.86073			0.00	0	
Total CLN490 SPOT									0.00	0	
Total For CLN490									0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.63915			0.00	0	
Total CLN493 SPOT									0.00	0	
Total For CLN493									0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.94223			0.00	0	
Total CLN495 SPOT									0.00	0	
Total For CLN495									0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.49000	112.11508	6.49000	112.07616			0.00	0	
Total CLN496 SPOT									0.00	0	
Total For CLN496									0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.06451			0.00	0	212,100,00
Total CLN497 SPOT									0.00	0	212,100,00
Total For CLN497									0.00	0	212,100,00
CLN499 On 20/05/2021 Spot Bond					0.00000	100.99855			0.00	0	
Total CLN499 SPOT									0.00	0	
Total For CLN499									0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.23284			0.00	0	
Total CLN501 SPOT									0.00	0	
Total For CLN501									0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.24600			0.00	0	
Total CLN502 SPOT									0.00	0	
Total For CLN502									0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.60873			0.00	0	
Total CLN504 SPOT									0.00	0	
Total For CLN504									0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.71316			0.00	0	
Total CLN505 SPOT									0.00	0	
Total For CLN505									0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.88168			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.76189				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.70639				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.16895	9.96000	101.11551				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	99.94635	10.01000	99.89272				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.02506				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.11293	9.60000	103.63664				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.70612				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.85364				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	101.08934				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.22960	9.20000	101.18012				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	99.94397				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	100.46878				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.47546				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.93919				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.30502				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.70612				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.59393				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.11509				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.83000	108.09509	8.83000	108.04349				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	98.84018				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.13119				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	135.25000				0.00	0	
Total CLN541 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 CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.88880				0.00	28,546,990,000	28,546,990,000
Total CLN542 SPOT										0.00	28,546,990,000	28,546,990,000
Total For CLN542										0.00	28,546,990,000	28,546,990,000
CLN542 On 17/01/2024 Spot Bond					0.00000	100.12836				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.30000	109.07881	8.30000	109.02981				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.35000	106.45612	8.35000	106.40880				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.44000	111.05514	8.44000	111.00443				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	305.37328				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.15831				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.12531				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.97523				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.14537				0.00	8,000,000,000	8,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN559 SPOT										0.00	8,000,000,000	8,000,000,000
Total For CLN559										0.00	8,000,000,000	8,000,000,000
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	117.41700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.19096				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	104.50252	10.19000	104.51371				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.30000	111.59630	8.30000	111.54617				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.21784				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.90368				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.35461				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.84704				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.12017				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.22706				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	101.27499				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN57 On 12/11/2025 Spot Bond			8.53000	109.96031	8.53000	109.90958				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.18516				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	101.30759				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.12624				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.66754				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	100.64919				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.11017				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.33805				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	101.16591				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.83537				0.00	55,000,000,000	55,000,000,000
Total CLN582 SPOT										0.00	55,000,000,000	55,000,000,000
Total For CLN582										0.00	55,000,000,000	55,000,000,000
CLN58 On 16/09/2025 Spot Bond					0.00000	100.77159				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.09995				0.00	0	
Total CLN584 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 CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.81242				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.20297				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.75097				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.60495				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.61678				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.75714				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.54390				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.46000	141.73570	3.46000	113.82894				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.95860				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.42658				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.95860				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	103.85801				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.31910				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.68442				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.61678				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.61678				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.73200				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	101.90954				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.13210				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.06559				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.23289				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.11416				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.97277				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN609 On 30/04/2023 Spot Bond			9.32000	99.94996	9.32000	99.89994				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.04088				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.65819				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.76498				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.93845				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond					0.00000	100.83529				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.22600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.20493				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.62618				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.81240				0.00	0	
Total CLN619 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 CLN619										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	99.97282				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62 On 28/10/2022 Spot Bond					0.00000	99.97298				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 28/04/2021 Spot Bond					0.00000	99.97515				0.00	500,000,000	500,000,000
Total CLN622 SPOT										0.00	500,000,000	500,000,000
Total For CLN622										0.00	500,000,000	500,000,000
CLN62 On 20/12/2024 Spot Bond					0.00000	91.35500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.11000	107.00595	6.11000	106.97038				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.18244				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	89.24281				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.10000	62.48954	12.10000	83.54180				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2021 Spot Bond					0.00000	100.89861				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.00000	103.51492	9.00000	103.46459				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.17704				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.91359				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.34290				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.16068				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.73745				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.92946				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.17164				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.30411				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	101.03566				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.27964				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.10055				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.93461				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN645 On 18/12/2024 Spot Bond					0.00000	100.60510				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	99.95600				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.60616				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.17164				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.85808				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.17164				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.93739				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.17164				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	99.88400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.66305				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.28064				0.00	0	
Total CLN657 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 CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.28232				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.05300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	96.52100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	111.10700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	132.85800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.23503				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.38149				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.40917				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	107.71102				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.49145				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.91622				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.29763				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.73360				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.05105	141.55267	4.05105	114.98452				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.05105	141.55267	4.05105	114.98526				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.86688				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.32462				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.39658				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.45594				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.54764				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.21440				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.34801				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.70492				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN683 On 21/06/2023 Spot Bond					0.00000	100.52368				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.53846				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.15318				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	100.62245				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.63988				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.63962				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN689 On 21/12/2026 Spot Bond					0.00000	100.56149				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.45490				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.56155				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.42937				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	92.91461				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.35072				0.00	0	
Total CLN695 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 CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.67971				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.21196				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.64328				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.36713				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.77734				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.00906				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	84.10561				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	80.47420				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.66669				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	85.79612				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	87.17201				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.43255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.69497				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.54839				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.21621				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.46529				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.63247				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.97568				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.55208				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.55208				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.55208				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.23152				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.45065				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN719 On 11/09/2026 Spot Bond					0.00000	100.62614				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.20531				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.53509				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.75586				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.26202				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.50688				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.50688				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.50688				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.51610				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.51610				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.51610				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	83.82435				0.00	0	
Total CLN730 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 CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.89100				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.54767				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 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	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.63866				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.28500				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.45960				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.30796				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.32189				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	101.08600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.01005				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.11776				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			049,400,000,000,000.00	10,494,000,000	10,494,000,000	

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 CLN742 SPOT										19,400,000,000,000.00	10,494,000,000	10,494,000,000
Total For CLN742										19,400,000,000,000.00	10,494,000,000	10,494,000,000
CLN81 On 18/04/2028 Spot Bond			7.60500	102.96559	7.60500	102.92359				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.09109				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.49000	113.83445	7.49000	113.78848				0.00	0	13,000,000,000
Total COJ05 SPOT										0.00	0	13,000,000,000
Total For COJ05										0.00	0	13,000,000,000
COJ08 On 22/06/2026 Spot Bond			9.45000	111.99943	9.45000	111.94263				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.27000	114.81260	6.27000	114.77366				0.00	0	69,100,000,000
Total COJG01 SPOT										0.00	0	69,100,000,000
Total For COJG01										0.00	0	69,100,000,000
COT01 On 03/04/2023 Spot Bond			6.92500	104.50123	6.92500	104.46236				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.86000	102.36106	9.86000	102.30724				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			9.95000	101.26914	9.95000	101.21513				0.00	0	8,200,000,000
Total COT03 SPOT										0.00	0	8,200,000,000
Total For COT03										0.00	0	8,200,000,000
CPV01 On 30/06/2029 Spot Bond			9.29000	9.29000	9.29000	109.69951				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.98351				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG85 On 21/09/2021 Spot Bond					0.00000	100.56149				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG8 On 28/09/2021 Spot Bond					0.00000	100.54256				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.28366				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.91115				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.93047				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.75114				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.56554				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.46293				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.76758				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.28247				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.91404				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.92343				0.00	91,407,200	337,351,80
Total DSY02 SPOT										0.00	91,407,200	337,351,80
Total For DSY02										0.00	91,407,200	337,351,80
DSY03 On 21/11/2024 Spot Bond			8.70000	8.70000	8.70000	109.79652				0.00	0	
Total DSY03 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 DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.43558			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.98975			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.04000	103.64033	6.04000	103.60633			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.40500	107.76954	6.40500	107.73201		263,947,488,000.00		41,209,600	1,453,138,70
Total DV23 SPOT								263,947,488,000.00		41,209,600	1,453,138,70
Total For DV23								263,947,488,000.00		41,209,600	1,453,138,70
DV23/R On 27/02/2023 Spot Bond			100.00000	31.77389	100.00000	31.63184		0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.77389	100.00000	31.63184		0.00		0	
Total DV23/R2023 SPOT								0.00		0	
Total For DV23/R2023								0.00		0	
DV24 On 18/02/2024 Spot Bond			5.96000	111.34928	5.96000	111.31316		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	101.82001	9.69000	101.76678		0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.82001	9.69000	101.76678		0.00		0	
Total DV24/R2023 SPOT								0.00		0	
Total For DV24/R2023								0.00		0	
DV29 On 18/02/2029 Spot Bond			11.50000	94.80194	11.50000	94.74339		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	101.89586	10.10000	101.84040		0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.89586	10.10000	101.84040		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	100.83840		0.00		0	
Total DVF21 SPOT								0.00		0	
Total For DVF21								0.00		0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.16403		0.00		0	
Total DVF22 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 DVF22										0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	100.13321				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.20032				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.44363				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.97370				0.00	400,000,000	200,000,00
Total DVF25 SPOT										0.00	400,000,000	200,000,00
Total For DVF25										0.00	400,000,000	200,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.24887				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.72941				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.72080				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.26017				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.24966				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.94957				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.05399				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.94631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.05851				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.11000				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.51000	105.51147	4.51000	105.48570				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.49500	104.77810	5.49500	104.74724				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.40000	110.39929	6.40000	110.36150				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.98000	106.84596	4.98000	106.79319				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.88000	94.97558	4.88000	94.92876				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	132.89469	2.25000	132.84815				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.77000	142.58184	3.77000	142.52013				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.78200	130.62561	3.78200	130.56899				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.82500	126.62384	3.82500	126.56866				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL31 On 02/06/2031 Spot Bond			4.62000	110.29478	4.62000	110.24212				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.85000	96.96412	4.85000	96.91648				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	132.89469	2.25000	132.84815				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	147.74282				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	145.38337				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	112.13567				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	111.19514				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	111.47860				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	109.80219				0.00	0	
Total ELN009 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 ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	101.99323				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.34320				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.35097				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	99.17001				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.02000	102.50544	9.02000	102.45550				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			11.10000	11.10000	11.10000	98.75622				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.45000	11.45000	11.45000	97.80870				0.00	0	875,005,00
Total EMM05 SPOT										0.00	0	875,005,00
Total For EMM05										0.00	0	875,005,00
EMM06 On 23/06/2025 Spot Bond			9.10000	107.42900	9.10000	105.59859				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.10000	9.10000	9.10000	106.72595				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.61000	11.61000	11.61000	80.52538				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.58000	10.58000	10.58000	104.05079				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.61000	11.61000	11.61000	98.57823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.86927				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.82684				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.69157				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.71158				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.63906				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.66326				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.11171				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.87267				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.10438				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.65302				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.77623				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00: On 03/06/2024 Spot Bond					0.00000	100.79824				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.14801				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.74191				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	99.94315				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	101.01222				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.96574				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	101.08650				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.97503				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.02146				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.95092				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.92859				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	101.06788				0.00	0	
Total ERSA28 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 ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.76000	109.48862	5.76000	109.45427			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.53859	10.00000	102.48332			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.17000	99.27082	8.17000	99.22739		1,242,145,558,000.00		152,037,400	2,699,260,90
Total ES26 SPOT								1,242,145,558,000.00		152,037,400	2,699,260,90
Total For ES26								1,242,145,558,000.00		152,037,400	2,699,260,90
ES26/R On 02/04/2026 Spot Bond			7.85000	100.54849	7.85000	100.50618			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.45000	75.07225	11.41000	75.23923		1,906,507,440,000.00		166,507,200	2,278,401,30
Total ES33 SPOT								1,906,507,440,000.00		166,507,200	2,278,401,30
Total For ES33								1,906,507,440,000.00		166,507,200	2,278,401,30
ES33/R On 15/09/2033 Spot Bond			7.50000	100.88422	7.50000	100.84386			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.85500	74.28994	11.85500	74.24321		1,216,617,004,000.00		102,624,800	5,866,625,00
Total ES42 SPOT								1,216,617,004,000.00		102,624,800	5,866,625,00
Total For ES42								1,216,617,004,000.00		102,624,800	5,866,625,00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.06825	8.50000	100.02275			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.73130			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.72086			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.55690			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.41478			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.92960				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.02262				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.07036				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.95734				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.43759				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.91936				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.00618				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			4.99000	4.99000	4.99000	104.47154				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.85252				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	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.60678				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB22 On 08/12/2022 Spot Bond					0.00000	104.37159				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.59430				0.00	0	426,200,00
Total FRB23 SPOT										0.00	0	426,200,00
Total For FRB23										0.00	0	426,200,00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.39631				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.11849				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.93348				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.80000	109.68329	8.80000	109.63140				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.24758				0.00	540,000,000	520,000,00
Total FRB28 SPOT										0.00	540,000,000	520,000,00
Total For FRB28										0.00	540,000,000	520,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	100.11371				0.00	0	190,000,00
Total FRB29 SPOT										0.00	0	190,000,00
Total For FRB29										0.00	0	190,000,00
FRB30 On 19/04/2026 Spot Bond			8.00000	100.82288	8.00000	100.77968				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.83500	171.49828	0.83500	171.45152				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.22000	315.53867	2.22000	315.42887				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.30500	2.30500	2.30500	150.58630				0.00	0	
Total FRBI25 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 FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.56000	196.46938	3.56000	196.38698				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.95000	3.95000	3.95000	104.37527				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	214.07111				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.56000	84.54549	5.56000	84.50099				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.06000	93.43628	5.06000	93.38931				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.11000	6.11000	6.11000	81.12093				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.19000	6.19000	6.19000	80.34156				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC107 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	
FRC169 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	143.57191				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 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	
FRC181 On 06/08/2023 Spot Bond					0.00000	97.63143				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC201 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC207 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	
FRC208 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	
FRC213 On 31/01/2022 Spot Bond			1.89000	170.15053	1.89000	170.09428				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC221 On 31/01/2022 Spot Bond			2.75000	169.06493	2.75000	169.00110				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC233 On 13/02/2022 Spot Bond					0.00000	101.35668				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC251 On 14/03/2022 Spot Bond					0.00000	100.66212				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC252 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	
FRC255 On 17/07/2027 Spot Bond					0.00000	101.86005				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 20/06/2021 Spot Bond					0.00000	100.95568				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC265 On 06/08/2023 Spot Bond					0.00000	103.29652				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	99.94036				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.24891				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.93811				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.60773				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.14242				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.52443				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.58360				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.21998				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.53109				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.74159				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.08938				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.10850				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.69988				0.00	0	40,000,00
Total FRC299 SPOT										0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC299										0.00	0	40,000,00
FRC30 On 25/04/2023 Spot Bond					0.00000	101.54768				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.80420				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.11223				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.40763				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.82990				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.82920				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.51998				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.59657				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.65380				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	98.74350				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.71080				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	99.93950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.22051				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.65364				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.66849				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.60287				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.29734				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.96378				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.37499				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.86334				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.10504				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.15950				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.01591				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(O)n 13/09/2021 Spot Bond					0.00000	108.12316				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(O)n 25/04/2023 Spot Bond					0.00000	102.33080				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(O)n 09/06/2021 Spot Bond					0.00000	100.75184				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33(O)n 07/12/2023 Spot Bond					0.00000	101.30452				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(O)n 20/02/2024 Spot Bond					0.00000	101.49494				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(O)n 20/12/2024 Spot Bond					0.00000	100.77161				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(O)n 17/08/2021 Spot Bond					0.00000	100.91373				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(O)n 21/12/2027 Spot Bond					0.00000	100.54305				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(O)n 15/10/2022 Spot Bond					0.00000	100.17137				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(O)n 03/08/2021 Spot Bond					0.00000	101.18186				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34(O)n 20/12/2025 Spot Bond					0.00000	100.70136				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(O)n 27/03/2024 Spot Bond					0.00000	100.72739				0.00	0	
Total FRC347 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 FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	99.93115				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	99.93495				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	99.94156				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.99987				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	102.07952				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	99.93387				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.41472				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	99.93376				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	99.93524				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	99.93435				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	99.95394				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.73753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	99.93698				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	99.93786				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2022 Spot Bond					0.00000	100.39839				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.12947				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.29164				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	100.30669				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.53000	2.53000	2.53000	169.27963				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.47000	2.47000	2.47000	169.35573				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.45000	2.45000	2.45000	169.38111				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.35000	100.24882	4.35000	100.20266				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.78000	108.50744	4.78000	108.45454				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.20690				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.83564				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.47902				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.16093				0.00	800,000,000	400,000,000
Total FRJ23 SPOT										0.00	800,000,000	400,000,000
Total For FRJ23										0.00	800,000,000	400,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.02972				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.03692				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.02079				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.46886				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.89065				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.24800	4.24800	4.24800	97.49847				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.70000	4.70000	4.70000	109.59064				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.51409				0.00	0	
Total FRS103 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 FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.03696				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.84000	107.66458	4.84000	107.61172				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.67000	217.33445	4.67000	217.23005				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.98000	105.72829	4.98000	105.67560				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.70000	4.70000	4.70000	216.59376				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.19000	145.95158	3.19000	145.89298				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	125.03366	3.70500	124.97997				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.78000	108.50744	4.78000	108.45454				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.82000	214.17571	4.82000	214.07111				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.87000	213.13518	4.87000	213.03056				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.72000	119.02145	2.72000	148.36395				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.90000	212.51385	4.90000	212.40919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.98000	105.72829	4.98000	105.67560				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.31000	187.51991	4.31000	187.43375				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.73000	96.04363	5.73000	95.99189				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.20000	188.80299	4.20000	188.71736				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.26000	188.10191	4.26000	188.01597				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.41000	202.28132	5.41000	202.17618				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.68000	96.65483	5.68000	96.60303				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	105.67560				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.96000	106.00231	4.96000	105.94960				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.07000	190.33229	4.07000	190.24727				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.18000	206.81977	5.18000	206.71481				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS142 On 31/03/2028 Spot Bond			4.20000	188.80299	4.20000	188.71736				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.20000	188.80299	4.20000	188.71736				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			4.49000	185.44165	4.49000	185.35466				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.49000	144.40112	3.49000	144.34080				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.59000	170.53198	1.59000	170.47840				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.55000	184.75474	4.55000	184.66747				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.59000	184.29841	4.59000	184.21096				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.46000	144.55531	3.46000	144.49515				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.06500	190.39139	4.06500	190.30639				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.60000	4.60000	4.60000	184.09703				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	18.72867				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.84251				0.00	0	
Total FRS170 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 FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.14742				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.16228				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	100.61150				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.47411				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	156.19845				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	173.67068				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	148.12593				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	161.97440				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	39.44956				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	101.07739				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.24153				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.13537				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.90684				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 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	
FRS202 On 14/10/2025 Spot Bond					0.00000	100.18522				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.98083				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS210 On 03/09/2021 Spot Bond					0.00000	125.76057				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 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	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.46913				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22 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	
FRS22 On 06/07/2022 Spot Bond					0.00000	100.57072				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 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	
FRS22 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	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.54305				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 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	
FRS22 On 31/07/2022 Spot Bond					0.00000	99.89881				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS22 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	101.13888				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 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	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 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 FRS232										0.00	0	
FRS232 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	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	106.69082				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.32848				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	106.79946				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	101.96635				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.02427				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.20759				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	101.88652				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.35810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.17430				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 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	
FRS247 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	
FRS248 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	
FRS250 On 31/01/2022 Spot Bond					0.00000	99.95394				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	99.95383				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	99.95416				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.76189				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 23/01/2024 Spot Bond					0.00000	97.87193				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.05492				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.76640				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.55785				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.02000	2.02000	2.02000	316.95070				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.76000	319.04597	1.76000	318.94295				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.76000	1.76000	1.76000	318.94295				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.83000	171.50471	0.83000	171.45798				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.83000	171.50471	0.83000	171.45798				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.21222				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.68000	101.56809	4.68000	101.51912				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.19000	72.66706	4.19000	109.00119				0.00	0	
Total FRS81 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 FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.61000	2.61000	2.61000	148.94927				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	147.46462				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.82000	2.82000	2.82000	310.91813				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.87000	4.87000	4.87000	106.21439				0.00	0	20,000,00
Total FRX23 SPOT										0.00	0	20,000,00
Total For FRX23										0.00	0	20,000,00
FRX24 On 10/12/2024 Spot Bond			6.05000	119.16041	6.05000	119.12139				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.60000	113.95852	6.60000	113.91765				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.13000	111.20228	7.13000	111.15971		95,771,586,000.00			13,432,200	10,000,00
Total FRX26 SPOT								95,771,586,000.00			13,432,200	10,000,00
Total For FRX26								95,771,586,000.00			13,432,200	10,000,00
FRX27 On 07/03/2027 Spot Bond			7.24000	115.30627	7.24000	115.26170				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.61000	116.33312	7.61000	116.28513				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.87000	107.59930	8.87000	107.54772				0.00	0	10,000,00
Total FRX30 SPOT										0.00	0	10,000,00
Total For FRX30										0.00	0	10,000,00
FRX31 On 21/02/2031 Spot Bond			9.18000	103.74910	9.18000	103.69766				0.00	0	20,000,00
Total FRX31 SPOT										0.00	0	20,000,00
Total For FRX31										0.00	0	20,000,00
FRX32 On 31/03/2032 Spot Bond			9.29000	109.11925	9.29000	109.06512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.96000	75.38577	10.96000	75.34182				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.73087				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.17666				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.87461				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.78341				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.83158				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.86082				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.86942				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.00165				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.85682				0.00	0	340,000,00
Total GBL05 SPOT										0.00	0	340,000,00
Total For GBL05										0.00	0	340,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.81071				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.05931				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.84997				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.11378				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.02071				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.55000	112.68507	3.55000	112.63775				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.92236				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.09471				0.00	0	20,000,00
Total GRT11 SPOT										0.00	0	20,000,00
Total For GRT11										0.00	0	20,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	100.91114				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.18360				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.97000	109.76959	5.97000	109.73431				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.22090				0.00	0	400,000,00
Total GRT19 SPOT										0.00	0	400,000,00
Total For GRT19										0.00	0	400,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.11514				0.00	0	
Total GRT20 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 GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.75000	103.26938	8.75000	103.22107				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.14229				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.18178				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.59798				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.01683				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.55276				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.12379				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.61923				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.64477				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.31746				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.78188				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.10330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.35491				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.60224				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.65206				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.38271				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.94608				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.65895				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.73054				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.91588				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.53554				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.50886				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	24,900,000.00
Total GRT47 SPOT										0.00	0	24,900,000.00
Total For GRT47										0.00	0	24,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GRT48 On 22/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	15,000,000,000	49,800,000,000
Total GRT48 SPOT									10,000,000,000,000.00	15,000,000,000	49,800,000,000
Total For GRT48									10,000,000,000,000.00	15,000,000,000	49,800,000,000
H10T1 On 26/02/2023 Spot Bond					0.00000	101.40980			0.00	0	
Total H10T1 SPOT									0.00	0	
Total For H10T1									0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.40209			0.00	0	
Total H10T2 SPOT									0.00	0	
Total For H10T2									0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.31765			0.00	0	
Total H10T3 SPOT									0.00	0	
Total For H10T3									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.85750			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.35579			0.00	0	
Total H12T1 SPOT									0.00	0	
Total For H12T1									0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.79063			0.00	0	
Total HC5T4 SPOT									0.00	0	
Total For HC5T4									0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.99319			0.00	0	
Total HILB07 SPOT									0.00	0	
Total For HILB07									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.61956			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.79679			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.26081			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.89712			0.00	0	
Total HILB11 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 HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.75949				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.72616				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.40882				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.38402				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.37701				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.36000	314.48085	2.36000	314.36904				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.71000	2.71000	2.71000	319.02006				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.08000	103.36002	10.08000	103.30387				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.68000	78.46042	4.68000	99.77272		93,600,000,000,000.00		20,000,000,000	11,300,000,00	
Total HWAY33 SPOT								13,600,000,000,000.00		20,000,000,000	11,300,000,00	
Total For HWAY33								13,600,000,000,000.00		20,000,000,000	11,300,000,00	
HWAY3 On 31/07/2034 Spot Bond			11.51000	87.00802	11.51000	86.95425				0.00	0	12,550,000,00
Total HWAY34 SPOT										0.00	0	12,550,000,00
Total For HWAY34										0.00	0	12,550,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.24235	100.00000	11.19210				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.55000	86.29291	11.55000	86.23940				0.00	0	5,020,000,00

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 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	11.24127	100.00000	11.19103				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	100.29675				0.00	0	15,000,000.00
Total HWF11 SPOT										0.00	0	15,000,000.00
Total For HWF11										0.00	0	15,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.10574				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.78956				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.05000	152.02261	2.04000	152.02563			28,413,456,740,000.00	13,860,222,800	355,958,700.00	
Total I2025 SPOT									28,413,456,740,000.00	13,860,222,800	355,958,700.00	
Total For I2025									28,413,456,740,000.00	13,860,222,800	355,958,700.00	
I2029 On 31/03/2029 Spot Bond			3.08000	111.19130	3.08000	111.14753			201,308,956,464,000.00	65,360,050,800	182,629,452.80	
Total I2029 SPOT									201,308,956,464,000.00	65,360,050,800	182,629,452.80	
Total For I2029									201,308,956,464,000.00	65,360,050,800	182,629,452.80	
I2033 On 28/02/2033 Spot Bond			3.85000	105.51506	3.85000	105.46929			16,903,237,890,000.00	4,390,451,400	153,894,962.90	
Total I2033 SPOT									16,903,237,890,000.00	4,390,451,400	153,894,962.90	
Total For I2033									16,903,237,890,000.00	4,390,451,400	153,894,962.90	
I2038 On 31/01/2038 Spot Bond			4.08000	118.94896	4.08000	118.89547			274,697,512,944,000.00	67,327,821,800	336,657,117.60	
Total I2038 SPOT									274,697,512,944,000.00	67,327,821,800	336,657,117.60	
Total For I2038									274,697,512,944,000.00	67,327,821,800	336,657,117.60	
I2046 On 31/03/2046 Spot Bond			4.04000	108.76726	4.04000	108.71884			69,681,087,760,000.00	17,247,794,000	473,245,900.00	
Total I2046 SPOT									69,681,087,760,000.00	17,247,794,000	473,245,900.00	
Total For I2046									69,681,087,760,000.00	17,247,794,000	473,245,900.00	
I2050 On 31/12/2050 Spot Bond			4.07000	111.91669	4.06000	112.07745			54,520,743,200,000.00	13,395,760,000	261,035,960.00	
Total I2050 SPOT									54,520,743,200,000.00	13,395,760,000	261,035,960.00	
Total For I2050									54,520,743,200,000.00	13,395,760,000	261,035,960.00	
IBL101 On 24/05/2022 Spot Bond			5.80500	5.80500	5.80500	107.19494			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL102 On 24/05/2022 Spot Bond					0.00000	101.55228				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.48000	313.57772	2.48000	313.46417				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.84358				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.02411				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.88311				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.96099				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.43344				0.00	0	500,000,00
Total IBL123 SPOT										0.00	0	500,000,00
Total For IBL123										0.00	0	500,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.97455				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.19683				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.87247				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.16973				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.08549				0.00	0	
Total IBL132 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 IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.83761				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.25300				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.93834				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.87823				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.69307				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.62307				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.83932				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.83500				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.52930				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.31778				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.74687				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.77960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.80118				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.85637				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.08566				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.01024				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.01222				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.01628				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.08817				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.11231				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.17350				0.00	52,000,000,000	52,000,000,000
Total IBL162 SPOT										0.00	52,000,000,000	52,000,000,000
Total For IBL162										0.00	52,000,000,000	52,000,000,000
IBL163 On 13/04/2026 Spot Bond					0.00000	100.17979				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL36 On 31/01/2022 Spot Bond			0.91000	0.91000	0.91000	171.35443				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.46000	111.56442	6.46000	111.52524				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.06329				0.00	1,660,000,000	830,000,000
Total IBL65 SPOT										0.00	1,660,000,000	830,000,000
Total For IBL65										0.00	1,660,000,000	830,000,000
IBL67 On 31/01/2022 Spot Bond			1.23000	170.99158	1.23000	170.94126				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.88000	111.98403	4.88000	111.95420				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.00473				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.69000	104.86356	4.69000	104.83670				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	99.18191	100.00000	98.67198				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.96902				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.07319				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.44615				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.00000	108.81183	8.00000	108.76468				0.00	0	
Total IDCG06 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 IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.00000	112.63327	10.00000	112.82369				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.77571				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.57000	114.01629	8.57000	113.96373				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.97319				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.99573				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.85971				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.53232				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.13364				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.62039				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.09850				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.54258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.97047				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.06066				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.62356				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.45000	107.27934	7.45000	107.23623				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										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	
ING375 On 24/02/2023 Spot Bond					0.00000	100.52077				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.38435				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.67943				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.08826				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.82760				0.00	800,000,000	500,000,000
Total INLV07 SPOT										0.00	800,000,000	500,000,000
Total For INLV07										0.00	800,000,000	500,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	101.04804				0.00	0	216,500,000
Total INLV08 SPOT										0.00	0	216,500,000
Total For INLV08										0.00	0	216,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF16 On 17/12/2021 Spot Bond					0.00000	100.62163				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.51508				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.52431				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.26619				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.96759				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.17577				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.16165				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.11903				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.13958				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.47626				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.84969				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.38432				0.00	0	
Total IPF32 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 IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.67545				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.88434				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IPFG01 On 22/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		001,000,000,000,000.00		10,010,000,000	80,000,000,00	
Total IPFG01 SPOT								11,000,000,000,000.00		10,010,000,000	80,000,000,00	
Total For IPFG01								11,000,000,000,000.00		10,010,000,000	80,000,000,00	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.65857	2.75000	100.64338				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.96000	180.13767	4.96000	180.04865				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.33149				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	100.64216				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.74966				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.33000	3.33000	3.33000	168.27043				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.81308				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.82000	102.59983	7.82000	102.55729				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.80792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.82500	7.82500	7.82500	107.92586				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.91800				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.83000	170.22670	1.83000	170.17099				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.29872				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.62767				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.86000	181.25153	4.86000	181.16293				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.41312				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.99000	102.00300	10.99000	101.94317				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.30500	106.86567	6.30500	106.82923				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.46636				0.00	0	30,000,00
Total IVC097 SPOT										0.00	0	30,000,00
Total For IVC097										0.00	0	30,000,00
IVC103 On 29/06/2021 Spot Bond					0.00000	100.47774				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC107 On 29/06/2021 Spot Bond					0.00000	100.47015				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.17750				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.95500	104.52687	5.95500	104.49290				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.69056				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.23421				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.07439				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.25700				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.92689				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.53863				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.80562				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.28040				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.35289				0.00	0	
Total IVC146 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 IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.49686				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.03087				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.99423				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.86081				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	
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	0.00000				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.00466				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.63257				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.56009				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.11885				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.78996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.40181				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.27888				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.01399				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.08555				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.63497				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.50081				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.58814	7.40000	102.54719				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.82763				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.93275				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.06315				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.63327				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ038 On 22/04/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.91350				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.83793				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.75648				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.67925				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.60214				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.52514				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.47022				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.44827				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.36380				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.28623				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.20878				0.00	0	
Total IVZ049 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 IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.13145				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			060,000,000,000,000.00	50,600,000,000	50,600,000,00	
Total IVZ051 SPOT									50,000,000,000,000.00	50,600,000,000	50,600,000,00	
Total For IVZ051									50,000,000,000,000.00	50,600,000,000	50,600,000,00	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total JIBAR SPOT									0.00	0	0	
Total For JIBAR									0.00	0	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.65853			0.00	0	0	
Total JPM002 SPOT									0.00	0	0	
Total For JPM002									0.00	0	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.66270			0.00	0	0	
Total KAP006 SPOT									0.00	0	0	
Total For KAP006									0.00	0	0	
KAP007 On 26/10/2021 Spot Bond			5.79000	102.18019	5.79000	102.14869			0.00	0	0	
Total KAP007 SPOT									0.00	0	0	
Total For KAP007									0.00	0	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.94924			0.00	0	0	
Total KAP012 SPOT									0.00	0	0	
Total For KAP012									0.00	0	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	99.95686			0.00	0	0	
Total KAP013 SPOT									0.00	0	0	
Total For KAP013									0.00	0	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.10177			0.00	0	0	
Total KAP014 SPOT									0.00	0	0	
Total For KAP014									0.00	0	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.81048			0.00	0	0	
Total KAP015 SPOT									0.00	0	0	
Total For KAP015									0.00	0	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.66775			0.00	0	0	
Total KAP016 SPOT									0.00	0	0	
Total For KAP016									0.00	0	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.11123			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.18742				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	99.97165				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.54000	124.29719	8.54000	124.23976				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.60691				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.45940				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.77000	107.55377	6.77000	107.51443				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.66096				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.79000	104.87933	8.79000	104.83004				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.49145				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.15000	97.40924	12.15000	97.34579				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.84000	103.53678	9.84000	103.48215				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK30 On 20/09/2021 Spot Bond					0.00000	97.52949				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.03884				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.18422				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.32231				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.05041				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.61764				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.66340				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.54201				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.30000	105.92990	6.30000	105.89401				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.40824				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.83694				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.40894				0.00	0	411,500,00
Total LGL09 SPOT										0.00	0	411,500,00

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 LGL09										0.00	0	411,500,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.59132				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.81441				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.83396				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.46256				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	99.92034				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.24554				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.27831				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.43794				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.92100				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.94679				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.86256				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.07087				0.00	1,000,000,000	800,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF061 SPOT										0.00	1,000,000,000	800,000,000
Total For MBF061										0.00	1,000,000,000	800,000,000
MBF06: On 07/06/2022 Spot Bond					0.00000	100.89090				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.81478				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.63103				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.79852				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.86355				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.74265				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.84747				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.97533				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.55911				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.83273				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2022 Spot Bond					0.00000	101.17920				0.00	300,000,000	300,000,000
Total MBP046 SPOT										0.00	300,000,000	300,000,000
Total For MBP046										0.00	300,000,000	300,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.78289				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.37181				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.37942				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.19256				0.00	1,000,000,000	500,000,000
Total MBP050 SPOT										0.00	1,000,000,000	500,000,000
Total For MBP050										0.00	1,000,000,000	500,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.70055				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.40882				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.48000	7.48000	7.48000	116.07755				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.59000	108.71764	5.59000	108.68453				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.60852				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.13432				0.00	0	218,400,000
Total MMIG07 SPOT										0.00	0	218,400,000
Total For MMIG07										0.00	0	218,400,000
MML01 On 10/12/2026 Spot Bond					0.00000	100.47226				0.00	0	
Total MML01 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 MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.10000	108.81795	8.10000	108.77048				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.07375				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.35000	98.93707	8.35000	98.89889				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.20358				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.07870				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.84376				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.71505				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.20743				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.92287				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.06344				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.10440				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.55442				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.73479				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.96580				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.72496				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.53625				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.80315				0.00	0	1,070,000,00
Total MTN21 SPOT										0.00	0	1,070,000,00
Total For MTN21										0.00	0	1,070,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	99.95240				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.05000	102.86785	8.05000	102.82301				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.94830				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.15074				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			40,000,000,000,000.00		400,000,000	400,000,00
Total MTNC23 SPOT									10,000,000,000,000.00		400,000,000	400,000,00
Total For MTNC23									10,000,000,000,000.00		400,000,000	400,000,00
MWAR(On 22/11/2021 Spot Bond					0.00000	100.96419				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2022 Spot Bond					0.00000	100.96419				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.03293				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.03286				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.29389				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.09106				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.55240				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.70925				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.36830				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.48118				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.61689				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.73207				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.83786				0.00	0	
Total N7E25 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 N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.81000	107.24448	5.81000	107.21055			58,100,000,000,000.00	10,000,000,000	
Total NAM01 SPOT									58,100,000,000,000.00	10,000,000,000	
Total For NAM01									58,100,000,000,000.00	10,000,000,000	
NAM03 On 01/08/2023 Spot Bond			6.39000	109.98854	6.39000	109.95032			63,900,000,000,000.00	10,000,000,000	
Total NAM03 SPOT									63,900,000,000,000.00	10,000,000,000	
Total For NAM03									63,900,000,000,000.00	10,000,000,000	
NAM04 On 01/08/2026 Spot Bond			8.98000	108.77455	8.98000	108.72177			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.06832			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.08699			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.94789			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.21568			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	99.99998			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.95500	110.93792	5.95500	110.90255			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.84000	103.84632	4.84000	103.81900			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.25500	104.53260	5.25500	104.50265			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.35000	112.20973	6.35000	112.17098			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.87000	112.97466	6.87000	112.93297				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			5.78500	107.93746	5.78500	107.90364				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.86000	119.03324	6.86000	118.98913				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.50244				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.90000	116.05744	7.90000	116.00777				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.88000	112.14091	4.88000	112.11104				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.58500	120.63426	6.58500	120.59108				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.62500	121.65841	7.62500	121.60813				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	101.05960				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.36500	5.36500	5.36500	111.01477				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	104.12769				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26/On 10/05/2023 Spot Bond			100.00000	32.77059	100.00000	32.62409				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.92715				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.81000	118.88217	7.81000	118.83187				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.28500	112.29798	5.28500	112.26562				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			6.97000	117.82497	6.97000	117.78038				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			5.74000	111.66386	5.74000	111.62895				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/On 09/11/2023 Spot Bond			5.41500	113.74505	5.41500	113.71148				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.57495				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.14412				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.01513				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.69957				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.51587				0.00	0	
Total NBK38B 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 NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.77500	9.77500	9.77500	72.10419				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.04951				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.67667				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.82279				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.88814				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.02944				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.48190				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.06062				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.77974				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.10452				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.20729				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.39032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.42253				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.92425				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.06057				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	99.91138				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.99819				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.27991				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.99401				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.26781				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.84440				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.14472				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.15652				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.54313				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			8.94500	105.39975	8.94500	105.34963				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.53851				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.98000	104.86717	8.98000	104.81712				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.54313				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.55040				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.55963				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.22362				0.00	0	2,605,000,00
Total NEDT1A SPOT										0.00	0	2,605,000,00
Total For NEDT1A										0.00	0	2,605,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.74775				0.00	0	550,000,00
Total NEDT1B SPOT										0.00	0	550,000,00
Total For NEDT1B										0.00	0	550,000,00
NGL01 On 22/09/2021 Spot Bond					0.00000	101.70364				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.04842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.94962				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.35595				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.69319				0.00	110,000,000	3,070,000,00
Total NGL04 SPOT										0.00	110,000,000	3,070,000,00
Total For NGL04										0.00	110,000,000	3,070,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.21129				0.00	0	660,000,00
Total NGL05 SPOT										0.00	0	660,000,00
Total For NGL05										0.00	0	660,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.06065				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.01314				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.89797				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.14566				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.01462				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.57423				0.00	1,000,000,000	1,000,000,00
Total NGT103 SPOT										0.00	1,000,000,000	1,000,000,00
Total For NGT103										0.00	1,000,000,000	1,000,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.44039				0.00	160,000,000	80,000,00
Total NGT104 SPOT										0.00	160,000,000	80,000,00
Total For NGT104										0.00	160,000,000	80,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 22/05/2025 Spot Bond					0.00000	102.04839				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.09036				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.18098				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.09381				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	106.20008	13.50000	106.12199				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.20447				0.00	4,897,199,200	2,448,599,600
Total NHM007 SPOT										0.00	4,897,199,200	2,448,599,600
Total For NHM007										0.00	4,897,199,200	2,448,599,600
NHM00 On 26/04/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.24161				0.00	14,620,000,000	7,310,000,000
Total NHM011 SPOT										0.00	14,620,000,000	7,310,000,000
Total For NHM011										0.00	14,620,000,000	7,310,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	101.67265				0.00	0	190,830,000,000
Total NHM012 SPOT										0.00	0	190,830,000,000
Total For NHM012										0.00	0	190,830,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	101.34548				0.00	0	190,830,000,000
Total NHM014 SPOT										0.00	0	190,830,000,000
Total For NHM014										0.00	0	190,830,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.81033				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.60534				0.00	0	
Total NHM016 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 NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.15958				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.23477				0.00	0	50,000,00
Total NHM019 SPOT										0.00	0	50,000,00
Total For NHM019										0.00	0	50,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	101.22086				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	213.03056				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.57000	3.57000	3.57000	196.26446				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.79500	2.79500	2.79500	147.96640				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.38000	3.38000	3.38000	108.75829				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			4.83000	4.83000	4.83000	107.75165				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.90000	2.90000	2.90000	147.41192				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	196.65810	3.45000	196.57659				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	145.37345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.21500	3.21500	3.21500	200.66798				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.36000	198.93723	3.36000	198.85594				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.94500	106.20840	4.94500	106.15567				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.15534				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.73589				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.67908				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.52081				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.73650				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.88278				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.95069				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN034 On 06/02/2026 Spot Bond					0.00000	100.67267				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.27074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.05459				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.02822				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.98132				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.31881				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	141.32158				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.27578				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	141.11555				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	139.25795				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.69022				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.35059				0.00	0	
Total NN051 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 NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.72202				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.60934				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.80367				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.53157				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.72697				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.56477				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.85506				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	109.15000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	107.48000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	110.97000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	109.68000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	108.79371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	109.26294				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.89673				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.58999				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.15344				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 10/05/2021 Spot Bond					0.00000	100.99720				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.99889				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/05/2021 Spot Bond					0.00000	100.89227				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF02 On 09/07/2021 Spot Bond					0.00000	100.21364				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 01/08/2022 Spot Bond					0.00000	109.26294				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond			4.82500	4.82500	4.82500	100.07932				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.08117				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.92050				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.66714				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.40434				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.95390				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.95569				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.89540				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.71860				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.72925				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.02447				0.00	0	
Total NQ1B20 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 NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.98141				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.79575				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.87898				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.82146				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.46000	108.11477	6.46000	108.07680				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.61000	198.92862	2.61000	198.85519				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.22000	121.27793	9.22000	121.21788				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.25874	100.00000	17.18202				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.88006				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.06727				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.91130				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.39153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.62779				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.63629				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.65256				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	100.71647				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.04744				0.00	38,000,000,000	19,000,000,000
Total NTC32 SPOT										0.00	38,000,000,000	19,000,000,000
Total For NTC32										0.00	38,000,000,000	19,000,000,000
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.57055				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.63914				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.63000	105.13171	5.63000	105.09999				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.16000	113.86726	7.16000	113.82373				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			5.82000	107.95179	5.82000	107.91813				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML10 On 14/09/2025 Spot Bond			7.48500	115.57274	7.48500	115.52658				0.00	0	900,000,00
Total OML10 SPOT										0.00	0	900,000,00
Total For OML10										0.00	0	900,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.66370				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.41588				0.00	0	300,000,00
Total OML12 SPOT										0.00	0	300,000,00
Total For OML12										0.00	0	300,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.73628				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.70242				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.89552				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.26382				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.11179				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.86333				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.94676				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.06706				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.08424				0.00	0	
Total PRE2C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.10142			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.24500	118.54421	7.20000	118.72269		334,094,134,640,500.00	2,392,559,576,900	1,520,178,730,60	
Total R186 SPOT								14,094,134,640,500.00	392,559,576,900	520,178,730,60	
Total For R186								14,094,134,640,500.00	392,559,576,900	520,178,730,60	
R197 On 07/12/2023 Spot Bond			1.41000	321.74744	1.41000	321.64969		11,774,764,770,000.00	8,350,897,000	168,808,198,50	
Total R197 SPOT								11,774,764,770,000.00	8,350,897,000	168,808,198,50	
Total For R197								11,774,764,770,000.00	8,350,897,000	168,808,198,50	
R202 On 07/12/2033 Spot Bond			3.87000	235.16631	3.87000	235.06352		136,059,816,411,000.00	35,157,575,300	236,209,284,60	
Total R202 SPOT								36,059,816,411,000.00	35,157,575,300	236,209,284,60	
Total For R202								36,059,816,411,000.00	35,157,575,300	236,209,284,60	
R2023 On 28/02/2023 Spot Bond			4.66500	106.61164	4.79000	106.35878		250,429,727,015,000.00	1,554,218,591,000	1,066,430,390,90	
Total R2023 SPOT								50,429,727,015,000.00	554,218,591,000	1,066,430,390,90	
Total For R2023								50,429,727,015,000.00	554,218,591,000	1,066,430,390,90	
R2030 On 31/01/2030 Spot Bond			9.08000	95.47035	9.08000	95.42352		801,792,858,408,000.00	528,831,812,600	1,105,463,598,10	
Total R2030 SPOT								11,792,858,408,000.00	528,831,812,600	1,105,463,598,10	
Total For R2030								11,792,858,408,000.00	528,831,812,600	1,105,463,598,10	
R2032 On 31/03/2032 Spot Bond			9.86000	89.99605	9.86000	89.94873		488,772,335,916,000.00	658,090,500,600	922,064,551,10	
Total R2032 SPOT								18,772,335,916,000.00	658,090,500,600	922,064,551,10	
Total For R2032								18,772,335,916,000.00	658,090,500,600	922,064,551,10	
R2035 On 28/02/2035 Spot Bond			10.52500	89.51211	10.52500	89.46223		153,241,144,490,000.00	584,630,987,600	1,384,364,236,90	
Total R2035 SPOT								53,241,144,490,000.00	584,630,987,600	384,364,236,90	
Total For R2035								53,241,144,490,000.00	584,630,987,600	384,364,236,90	
R2037 On 31/01/2037 Spot Bond			10.72000	85.30041	10.72000	85.25121		678,715,496,864,000.00	1,555,850,326,200	1,832,390,844,30	
Total R2037 SPOT								18,715,496,864,000.00	555,850,326,200	332,390,844,30	
Total For R2037								18,715,496,864,000.00	555,850,326,200	332,390,844,30	
R2040 On 31/01/2040 Spot Bond			10.86500	87.32671	10.86500	87.27568		552,091,444,428,500.00	142,852,410,900	1,222,888,035,50	
Total R2040 SPOT								52,091,444,428,500.00	142,852,410,900	222,888,035,50	
Total For R2040								52,091,444,428,500.00	142,852,410,900	222,888,035,50	
R2044 On 31/01/2044 Spot Bond			10.91000	84.04008	10.91000	83.99077		547,697,507,006,000.00	325,178,506,600	1,208,473,999,90	
Total R2044 SPOT								17,697,507,006,000.00	325,178,506,600	208,473,999,90	
Total For R2044								17,697,507,006,000.00	325,178,506,600	208,473,999,90	
R2048 On 28/02/2048 Spot Bond			10.82000	83.37758	10.82000	83.32985		817,782,776,298,000.00	3,495,174,008,900	1,550,617,135,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2048 SPOT										17,782,776,298,000.00	495,174,008,900	550,617,135,200
Total For R2048										17,782,776,298,000.00	495,174,008,900	550,617,135,200
R209 On 31/03/2036 Spot Bond			10.50000	68.78059	10.46000	68.97011				128,033,514,500,000.00	393,146,049,000	1,078,537,840,900
Total R209 SPOT										128,033,514,500,000.00	393,146,049,000	1,078,537,840,900
Total For R209										128,033,514,500,000.00	393,146,049,000	1,078,537,840,900
R210 On 31/03/2028 Spot Bond			2.86000	205.26232	2.86000	205.18397				38,430,249,000,000.00	13,437,150,000	71,232,902,300
Total R210 SPOT										38,430,249,000,000.00	13,437,150,000	71,232,902,300
Total For R210										38,430,249,000,000.00	13,437,150,000	71,232,902,300
R212 On 31/01/2022 Spot Bond			0.62000	171.77513	0.58000	171.78227				36,725,328,000,000.00	59,234,400,000	207,658,620,000
Total R212 SPOT										36,725,328,000,000.00	59,234,400,000	207,658,620,000
Total For R212										36,725,328,000,000.00	59,234,400,000	207,658,620,000
R213 On 28/02/2031 Spot Bond			9.53000	85.17834	9.50000	85.30421				359,797,965,002,000.00	457,481,423,400	791,317,687,500
Total R213 SPOT										359,797,965,002,000.00	457,481,423,400	791,317,687,500
Total For R213										359,797,965,002,000.00	457,481,423,400	791,317,687,500
R214 On 28/02/2041 Spot Bond			10.78500	66.23622	10.78500	66.19843				108,081,221,460,000.00	288,185,556,000	657,518,700,400
Total R214 SPOT										108,081,221,460,000.00	288,185,556,000	657,518,700,400
Total For R214										108,081,221,460,000.00	288,185,556,000	657,518,700,400
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.71325				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.83541				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.33588				0.00	0	217,900,000
Total RDFB11 SPOT										0.00	0	217,900,000
Total For RDFB11										0.00	0	217,900,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.69187				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.24982				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.98036				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 ¹ On 11/02/2022 Spot Bond					0.00000	100.31293				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 ¹ On 11/02/2024 Spot Bond					0.00000	98.85253				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 ¹ On 11/02/2026 Spot Bond					0.00000	97.69641				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 ¹ On 22/03/2022 Spot Bond					0.00000	100.75203				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 ¹ On 22/03/2024 Spot Bond					0.00000	100.50124				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 ¹ On 22/03/2026 Spot Bond					0.00000	100.52430				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 ¹ On 29/03/2024 Spot Bond					0.00000	100.41852				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 ¹ On 22/08/2022 Spot Bond					0.00000	98.55027				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 ¹ On 22/08/2024 Spot Bond					0.00000	98.26740				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 ¹ On 28/11/2024 Spot Bond					0.00000	100.98047				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 ¹ On 11/06/2021 Spot Bond					0.00000	100.70756				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 ¹ On 12/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RED121 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 RED121										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	100.63248				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.77358				0.00	0	65,000,00
Total RED151 SPOT										0.00	0	65,000,00
Total For RED151										0.00	0	65,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	101.23077				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	99.92763				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.23509				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.20128				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	103.16939				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.19470				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.22013				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.99038				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.19297				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.86562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.10076				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.05889				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	
RW23 On 10/12/2023 Spot Bond			6.44000	110.90735	6.44000	110.86873				0.00	0	940,000,00
Total RW23 SPOT										0.00	0	940,000,00
Total For RW23										0.00	0	940,000,00
RW28 On 10/12/2028 Spot Bond			11.37000	98.25317	11.37000	98.19348				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.05000	111.58932	5.05000	111.55857				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
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	0.00000				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.95500	99.95108	5.95500	99.98369				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.94589				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.74075				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS19 On 23/06/2021 Spot Bond			4.58000	104.35670	4.58000	104.33070				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.94500	117.57688	6.94500	117.53254				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.20143				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.54000	113.67169	5.54000	113.63737				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.04000	108.35815	7.04000	108.31672				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.46500	114.90430	7.46500	114.85803				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.00500	113.48278	6.00500	113.44630				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.24000	111.62628	6.24000	111.58839				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.54500	109.44180	8.54500	109.39123				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.22000	106.22394	4.22000	106.19943				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.84000	112.13377	4.84000	112.10415				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.64000	120.35797	6.64000	120.31454				0.00	0	
Total SBS42 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 SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.61500	121.25388	7.61500	121.20382				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.96500	111.78301	4.96500	111.75273				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.45191				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.49349				0.00	0	40,000,00
Total SBS49 SPOT										0.00	0	40,000,00
Total For SBS49										0.00	0	40,000,00
SBS50 On 31/01/2022 Spot Bond			4.35500	106.03032	4.35500	106.00508				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.63500	5.63500	5.63500	112.74329				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.59036				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.98196				0.00	20,000,000,000	10,000,000,00
Total SBS53 SPOT										0.00	20,000,000,000	10,000,000,00
Total For SBS53										0.00	20,000,000,000	10,000,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.48758				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.64000	108.02520	4.64000	107.99797				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.38917				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.72925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.69408				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.56233				0.00	1,000,000,000	500,000,00
Total SBS62 SPOT										0.00	1,000,000,000	500,000,00
Total For SBS62										0.00	1,000,000,000	500,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.56374				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.60082				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.62298				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.81540				0.00	800,000,000	400,000,00
Total SBS66 SPOT										0.00	800,000,000	400,000,00
Total For SBS66										0.00	800,000,000	400,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.43339				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.12401				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.82036				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.83000	318.50909	1.83000	318.40501				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	214.07111				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT101 On 31/03/2022 Spot Bond					0.00000	103.42828				0.00	0	105,700,00
Total SBT101 SPOT										0.00	0	105,700,00
Total For SBT101										0.00	0	105,700,00
SBT102 On 30/09/2022 Spot Bond					0.00000	104.10572				0.00	0	250,000,00
Total SBT102 SPOT										0.00	0	250,000,00
Total For SBT102										0.00	0	250,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.73774				0.00	1,700,000,000	1,160,800,00
Total SBT103 SPOT										0.00	1,700,000,000	1,160,800,00
Total For SBT103										0.00	1,700,000,000	1,160,800,00
SBT104 On 30/09/2025 Spot Bond					0.00000	103.97075				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.27761				0.00	0	100,000,00
Total SBT201 SPOT										0.00	0	100,000,00
Total For SBT201										0.00	0	100,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.02019				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.89000	112.36713	6.89000	112.32532				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.16826				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.44473				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.50128				0.00	0	280,000,00
Total SBT207 SPOT										0.00	0	280,000,00
Total For SBT207										0.00	0	280,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.15856				0.00	40,000,000	20,000,00
Total SBT208 SPOT										0.00	40,000,000	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT208										0.00	40,000,000	20,000,00
SGI005 On 10/07/2021 Spot Bond					0.00000	100.35175				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.12719				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	101.33363				0.00	0	215,800,00
Total SLI4 SPOT										0.00	0	215,800,00
Total For SLI4										0.00	0	215,800,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.08566				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.04170				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.18200				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.07994				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.13345				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.14684				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.05130				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.14684				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.30926				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.26151				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.37012				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.18507				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.59000	109.87074	6.59000	109.83181				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.18495				0.00	0	216,100,00
Total SNT04 SPOT										0.00	0	216,100,00
Total For SNT04										0.00	0	216,100,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.87022				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.56060				0.00	35,326,800	8,831,70
Total SOLB01 SPOT										0.00	35,326,800	8,831,70
Total For SOLB01										0.00	35,326,800	8,831,70
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.02209				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.45884				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.88308				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.94203				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.48875				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.63329				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.63621				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.86528				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.28049				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.25247				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.89733				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.73906				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.74403				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.45500	3.45500	3.45500	144.52090				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.17500	118.89388	7.17500	118.84784				0.00	0	
Total SSN017 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 SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.99000	88.28751	8.99000	88.24532				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.74086				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.95422				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.19649				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.19000	108.50332	6.19000	108.46718				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.78000	108.50744	4.78000	108.45454				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.78088				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.93303				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.79479				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			2.44000	2.44000	2.44000	313.76545				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	99.90200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.26339				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.08000	4.08000	4.08000	190.12909				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN060 On 31/01/2025 Spot Bond			2.84000	2.84000	2.84000	147.72848				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN060 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	105.67560				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN060 On 31/03/2029 Spot Bond			3.92000	3.92000	3.92000	104.60096				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.04000	4.04000	4.04000	190.60233				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN060 On 28/05/2023 Spot Bond					0.00000	100.86288				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN060 On 28/05/2023 Spot Bond					0.00000	100.84609				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 28/02/2022 Spot Bond					0.00000	100.80479				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.65499				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN074 On 15/06/2023 Spot Bond					0.00000	100.63901				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN075 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	
SSN076 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	
SSN077 On 19/06/2023 Spot Bond					0.00000	100.59680				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN078 On 13/07/2023 Spot Bond					0.00000	100.20112				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN079 On 31/07/2021 Spot Bond					0.00000	96.93600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN080 On 27/08/2024 Spot Bond					0.00000	100.88422				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN082 On 12/09/2025 Spot Bond					0.00000	100.74516				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN083 On 05/11/2023 Spot Bond					0.00000	99.86998				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN084 On 07/12/2033 Spot Bond			4.74500	4.74500	4.74500	215.64357				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN089 On 21/12/2026 Spot Bond					0.00000	99.31737				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	101.22854				0.00	0	
Total SSN093 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 SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.94497				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.72708				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.95426				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.77165				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.74500	91.77330	9.74500	91.72506				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.72842				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.64633				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.67097				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.08500	92.06360	4.08500	190.07002				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.92500	88.32227	4.92500	211.89304				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	101.07704				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.04283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 11/05/2021 Spot Bond					0.00000	100.94798				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN108 On 11/05/2021 Spot Bond					0.00000	100.94798				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN109 On 17/05/2021 Spot Bond					0.00000	100.85439				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN110 On 31/03/2024 Spot Bond					0.00000	101.01669				0.00	15,000,000,000	7,500,000,000
Total SSN111 SPOT										0.00	15,000,000,000	7,500,000,000
Total For SSN111										0.00	15,000,000,000	7,500,000,000
SSN111 On 14/07/2021 Spot Bond					0.00000	100.15734				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.77000	105.20854	7.77000	105.16473				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.93805				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.91000	106.88148	3.91000	106.85861				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.74167				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.80048				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.76609				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A11 On 21/02/2024 Spot Bond					0.00000	100.45256				0.00	0	1,130,000,00
Total T17A11 SPOT										0.00	0	1,130,000,00
Total For T17A11										0.00	0	1,130,000,00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.47317				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.82978	7.21000	100.78218				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.98935				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.15811				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.64319				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	99.95011				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.27366				0.00	820,000,000	410,000,00
Total TFS153 SPOT										0.00	820,000,000	410,000,00
Total For TFS153										0.00	820,000,000	410,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	101.16449				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.81845				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.38442				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.55851				0.00	0	
Total TFS157 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 TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.35386				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.00010				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.01057				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.32108				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.30549				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.68171				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.95032				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.14292				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.96212				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			3.91000	107.81808	3.91000	107.79502				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.32088				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A7 On 21/11/2021 Spot Bond			3.91000	107.07908	3.91000	107.05616				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	101.06694				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.12790				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.99477				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.43354				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.45573				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.09787				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.66750				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	102.35013				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.13885				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.91044				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.21773				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.81031				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.87964				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.84180				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.95874				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.24453				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.30440				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.03953				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.46356				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.99828				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.63414				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.81837				0.00	0	
Total TH15D2 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 TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.36415				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.85383				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.76652				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.52750	8.49000	101.48087				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.89339				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.89511				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.85211				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.88996				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.04070	5.76000	101.00901				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.92779				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.98968				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.99311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.98108				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.06358				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.04124				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.35039				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.49624				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.41046				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.51375				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.54622				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.71213				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.40150				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.55892				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL24 On 05/09/2022 Spot Bond			5.93000	105.30055	5.93000	105.26712			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.99000	109.00281	6.99000	108.96212			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.73336			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.37619			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			7.65000	105.61368	7.65000	105.57036			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.66756			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.55294			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.90947			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.10856			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.77000	108.96709	6.77000	108.92701		210,330,360,000.00		31,068,000	1,325,810,000
Total TN23 SPOT								210,330,360,000.00		31,068,000	1,325,810,000
Total For TN23								210,330,360,000.00		31,068,000	1,325,810,000
TN23/R On 06/11/2023 Spot Bond			100.00000	22.14605	100.00000	22.04704			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.20000	106.40524	8.20000	106.35801		363,940,600,000.00		44,383,000	9,181,382,500
Total TN25 SPOT								363,940,600,000.00		44,383,000	9,181,382,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN25									363,940,600,000.00	44,383,000	9,181,382,50
TN25/R On 19/08/2025 Spot Bond			100.00000	13.80463	100.00000	13.74293			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			8.97000	103.70780	8.97000	103.65753			298,107,186,000.00	33,233,800	10,883,499,20
Total TN27 SPOT									298,107,186,000.00	33,233,800	10,883,499,20
Total For TN27									298,107,186,000.00	33,233,800	10,883,499,20
TN27/R On 14/11/2027 Spot Bond			100.00000	13.33159	100.00000	13.27200			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.69000	99.41954	10.69000	99.36297			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	116.89246	8.00000	116.84236			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.12500	90.35236	12.12500	90.29426			0.00	0	1,996,737,90
Total TN40 SPOT									0.00	0	1,996,737,90
Total For TN40									0.00	0	1,996,737,90
TN40/R On 09/10/2040 Spot Bond			10.75000	100.54506	10.75000	100.48754			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	99.92762			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.90000	108.66640	5.90000	108.63150			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.01779			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.31871			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.29014			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.18561				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.19527				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.19000	108.46542	6.19000	108.42929				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.18561				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.19527				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.34648	8.62000	100.30021				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.35478				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.08740				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	98.89028				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP250 On 06/09/2021 Spot Bond					0.00000	98.33174				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	98.40876				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	99.77478				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.68095				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.53939				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP256 On 14/02/2022 Spot Bond					0.00000	96.20629				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.67308				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	95.53152				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	99.93892				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.91948				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.70292				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total TUHF02 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 TUHF02										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.99666				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.96820				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.84579				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.76410				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.65660				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.50940				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond			4.06700	4.06700	4.06700	100.43456				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond			4.06700	4.06700	4.06700	100.14485				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond			4.07500	4.07500	4.07500	100.06699				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.35000	109.03354	9.35000	108.97940				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.49663				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.55722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.58517				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.70632				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.23902				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.05201				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	99.91060				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.82078				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.90337				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.97646				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.01465				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.55105				0.00	0	300,000,0€
Total WHL02 SPOT										0.00	0	300,000,0€
Total For WHL02										0.00	0	300,000,0€
WHL03 On 02/10/2023 Spot Bond					0.00000	100.61124				0.00	0	500,000,0€
Total WHL03 SPOT										0.00	0	500,000,0€
Total For WHL03										0.00	0	500,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP5 On 28/05/2021 Spot Bond			4.61500	104.10512	4.61500	104.07889				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	96.56329	100.00000	96.07682				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.24e+017	079,500,395,200	398,491,639,45
Total for SPOT :										1.24e+017	079,500,395,200	398,491,639,45
Total Futures										1.24e+017	079,500,426,767	398,493,056,24
Total Options										21 538 701.50	11,750	170,91
Grand Total:										1.24e+017	079,500,438,517	398,493,227,16