



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/01/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.49316	76.79044	11.57604	76.35285			26,876,654.00	350	
ES33	On	06/05/2021	Bond Future			11.75156	73.79544	11.83756	73.35558			25,828,404.00	350	35
ES33	On	05/08/2021	Bond Future			12.01527	74.60333	12.10458	74.16094			0.00	0	
ES33	On	04/11/2021	Bond Future			12.28786	71.63708	12.38044	71.19296			0.00	0	
Total ES33 Future												52,705,058.00	700	35
Total For ES33												52,705,058.00	700	35
ES42	On	04/02/2021	Bond Future			12.01491	75.67788	12.09774	75.19294			361,664,588.52	4,779	
ES42	On	06/05/2021	Bond Future			12.26681	72.18770	12.35308	71.70019			344,985,018.30	4,779	4,779
ES42	On	05/08/2021	Bond Future			12.51776	72.97869	12.60761	72.48796			0.00	0	
ES42	On	04/11/2021	Bond Future			12.77898	69.51180	12.87249	69.01886			0.00	0	
Total ES42 Future												706,649,606.82	9,558	4,779
Total For ES42												706,649,606.82	9,558	4,779
I2025	On	04/02/2021	Bond Future			148.26252	148.26252	148.23565	148.23565			405,053,204.64	2,732	7,432
I2025	On	06/05/2021	Bond Future			149.80258	149.80258	149.78010	149.78010			136,020,742.64	908	6,524
I2025	On	05/08/2021	Bond Future			149.94740	149.94740	149.92925	149.92925			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/11/2021	Bond Future			151.60642	151.60642	151.59452	151.59452			0.00	0	
Total I2025 Future												541,073,947.28	3,640	8,12
Total For I2025												541,073,947.28	3,640	8,12
I2029	On	04/02/2021	Bond Future			104.63345	104.63345	104.63046	104.63046			142,510,758.90	1,362	1,6
I2029	On	06/05/2021	Bond Future			104.58110	104.58110	104.58140	104.58140			142,439,458.20	1,362	98
I2029	On	05/08/2021	Bond Future			105.75110	105.75110	105.75453	105.75453			0.00	0	
I2029	On	04/11/2021	Bond Future			105.77063	105.77063	105.77874	105.77874			0.00	0	
Total I2029 Future												284,950,217.10	2,724	2,60
Total For I2029												284,950,217.10	2,724	2,60
I2033	On	04/02/2021	Bond Future			99.44398	99.44398	99.43968	99.43968			1,396,989,031.04	14,048	1,50
I2033	On	06/05/2021	Bond Future			99.26155	99.26155	99.26024	99.26024			1,394,426,254.40	14,048	7,6
I2033	On	05/08/2021	Bond Future			100.37189	100.37189	100.37367	100.37367			0.00	0	
I2033	On	04/11/2021	Bond Future			100.25766	100.25766	100.26373	100.26373			0.00	0	
Total I2033 Future												2,791,415,285.44	28,096	9,12
Total For I2033												2,791,415,285.44	28,096	9,12
I2038	On	04/02/2021	Bond Future			111.56223	111.56223	111.55762	111.55762			395,934,354.27	3,549	7,6
I2038	On	06/05/2021	Bond Future			112.72108	112.72108	112.71991	112.71991			400,047,112.92	3,549	3,5
I2038	On	05/08/2021	Bond Future			112.25981	112.25981	112.26200	112.26200			0.00	0	
I2038	On	04/11/2021	Bond Future			113.50200	113.50200	113.50907	113.50907			0.00	0	
Total I2038 Future												795,981,467.19	7,098	11,13
Total For I2038												795,981,467.19	7,098	11,13
I2046	On	04/02/2021	Bond Future			100.63496	100.63496	100.63042	100.63042			63,903,199.60	635	14,88
I2046	On	06/05/2021	Bond Future			99.89030	99.89030	99.88879	99.88879			63,430,340.50	635	6
I2046	On	05/08/2021	Bond Future			101.00779	101.00779	101.00945	101.00945			0.00	0	
I2046	On	04/11/2021	Bond Future			100.31784	100.31784	100.32379	100.32379			0.00	0	
Total I2046 Future												127,333,540.10	1,270	15,52
Total For I2046												127,333,540.10	1,270	15,52
I2050	On	04/02/2021	Bond Future			101.92682	101.92682	101.92210	101.92210			166,650,350.70	1,635	11,02
I2050	On	06/05/2021	Bond Future			102.98552	102.98552	102.98402	102.98402			168,381,325.20	1,635	1,6
I2050	On	05/08/2021	Bond Future			102.20938	102.20938	102.21106	102.21106			0.00	0	
I2050	On	04/11/2021	Bond Future			103.34037	103.34037	103.34631	103.34631			0.00	0	
Total I2050 Future												335,031,675.90	3,270	12,66
Total For I2050												335,031,675.90	3,270	12,66
R186	On	04/02/2021	Bond Future			6.61020	120.07955	6.67137	119.75351		6.47	0.00	0	82,28
R186	On	06/05/2021	Bond Future			6.75710	121.29698	6.82116	120.97144		6.80	0.00	0	
R186	On	05/08/2021	Bond Future			6.90168	117.34306	6.96897	117.01753		6.64	0.00	0	
R186	On	04/11/2021	Bond Future			7.05360	118.61451	7.12402	118.29053		5.95	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	82,25
R186	On	04/02/2021	Bond Future	8.16	Call			7,598.35000	7.59835	7,924,390	7.16	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			0.00000	0.00000	0,000	7.16	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			7,647.28000	7.64728	7,973,320	7.16	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			0.03000	0.00003	0,010	7.16	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.17	Put			0.00000	0.00000	0,000	7.16	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			7,549.40000	7.54940	7,875,440	7.16	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			0.00000	0.00000	0,000	7.16	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Call			3,305.83000	3.30583	3,622,060	6.81	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put			19.49000	0.01949	9,680	6.81	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			6,811.79000	6.81179	7,137,810	7.16	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			18,084.91000	18.08491	18,410,440	7.37	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.03000	0.00003	0,020	7.37	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			18,002.83000	18.00283	18,328,360	7.37	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.03000	0.00003	0,020	7.37	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			3,276.23000	3.27623	3,502,710	7.05	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			878.43000	0.87843	779,370	7.05	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			18,043.88000	18.04388	18,369,410	7.37	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.03000	0.00003	0,020	7.37	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			7,965.37000	7.96537	8,258,970	7.16	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			281.13000	0.28113	249,200	7.16	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,886.08000	7.88608	8,178,810	7.16	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			290.48000	0.29048	257,680	7.16	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,925.71000	7.92571	8,218,870	7.16	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			285.77000	0.28577	253,400	7.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,326.77000	5.32677	5,570,300	6.32	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			996.15000	0.99615	915,700	6.32	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,360.70000	5.36070	5,604,870	6.33	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			986.34000	0.98634	906,530	6.33	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,395.03000	5.39503	5,639,830	6.33	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			976.94000	0.97694	897,760	6.33	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												0.00	0	112,64
R197	On	04/02/2021	Bond Future			318.52416	318.52416	318.36538	318.36538			302,597,952.00	950	2,40
R197	On	06/05/2021	Bond Future			321.83270	321.83270	321.68224	321.68224			305,741,065.00	950	95
R197	On	05/08/2021	Bond Future			317.42750	317.42750	317.28493	317.28493			0.00	0	
R197	On	04/11/2021	Bond Future			320.94010	320.94010	320.80959	320.80959			0.00	0	
Total R197 Future												608,339,017.00	1,900	3,35
Total For R197												608,339,017.00	1,900	3,35

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/02/2021	Bond Future			219.91513	219.91513	220.01693	220.01693			127,110,945.14	578	7,7
R202	On	06/05/2021	Bond Future			222.19953	222.19953	222.30926	222.30926			128,431,328.34	578	4
R202	On	05/08/2021	Bond Future			220.43283	220.43283	220.55059	220.55059			0.00	0	
R202	On	04/11/2021	Bond Future			222.87190	222.87190	223.00030	223.00030			0.00	0	
Total R202 Future												255,542,273.48	1,156	8,17
Total For R202												255,542,273.48	1,156	8,17
R2023	On	04/02/2021	Bond Future			4.46796	109.83322	4.47114	109.82679		1.53	214,504,278.66	1,953	30,6
R2023	On	06/05/2021	Bond Future			4.52104	107.04104	4.52286	107.03781		1.52	209,051,151.12	1,953	1,7
R2023	On	05/08/2021	Bond Future			4.54171	108.21243	4.54172	108.21241		1.52	0.00	0	
R2023	On	04/11/2021	Bond Future			4.57024	105.47733	4.56674	105.48185		1.41	0.00	0	
Total R2023 Future												423,555,429.78	3,906	32,3
R2023	On	04/02/2021	Bond Future	6.33	Call			3,670.82000	3.67082	3,677,250	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,690.12000	3.69012	3,696,550	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,651.51000	3.65151	3,657,940	2.31	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.31	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.06	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,223.65000	5.22365	5,226,880	2.06	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.06	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,240.28000	5.24028	5,243,510	2.06	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.06	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,256.91000	5.25691	5,260,140	2.06	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,328.64000	1.32864	1,327,660	1.77	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			159.83000	0.15983	158,830	1.77	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,303.34000	1.30334	1,302,350	1.76	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			164.74000	0.16474	163,730	1.76	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,315.98000	1.31598	1,314,990	1.77	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			162.27000	0.16227	161,260	1.77	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			340.52000	0.34052	341,310	1.42	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			791.07000	0.79107	787,330	1.42	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			336.11000	0.33611	336,890	1.42	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			774.25000	0.77425	770,540	1.42	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			344.97000	0.34497	345,780	1.42	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			782.64000	0.78264	778,910	1.42	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												423,555,429.78	3,906	32,3
R2030	On	04/02/2021	Bond Future			8.78300	95.40159	8.88004	94.82831		11.43	11,257,387.62	118	108,3
R2030	On	06/05/2021	Bond Future			8.97613	96.36885	9.07693	95.79276		12.11	0.00	0	1,8

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021			9.17496	93.41799	9.27991	92.83849		12.09	0.00	0	
R2030	On	04/11/2021			9.37108	94.43034	9.47997	93.84857		10.70	0.00	0	
Total R2030 Future											11,257,387.62	118	110,1'
R2030	On	04/02/2021	9.16	Call			1,988.62000	1.98862	2,422,230	11.89	0.00	0	
R2030	On	04/02/2021	9.30	Call			2,635.81000	2.63581	3,120,390	12.10	0.00	0	
R2030	On	04/02/2021	9.30	Put			205.73000	0.20573	117,030	12.10	0.00	0	4,00
R2030	On	04/02/2021	9.35	Call			2,880.66000	2.88066	3,379,610	12.17	0.00	0	
R2030	On	04/02/2021	9.35	Put			166.67000	0.16667	92,340	12.17	0.00	0	2,00
R2030	On	04/02/2021	8.20	Put			4,145.74000	4.14574	3,592,360	10.91	0.00	0	
R2030	On	04/02/2021	9.20	Put			308.05000	0.30805	184,580	11.95	0.00	0	
R2030	On	04/02/2021	9.20	Call			2,166.89000	2.16689	2,616,700	11.95	0.00	0	1,60
R2030	On	04/02/2021	8.37	Put			3,162.31000	3.16231	2,641,150	11.08	0.00	0	
R2030	On	04/02/2021	8.37	Call			98.41000	0.09841	150,530	11.08	0.00	0	1,00
R2030	On	04/02/2021	9.12	Put			417.89000	0.41789	260,740	11.84	0.00	0	
R2030	On	04/02/2021	9.15	Put			373.48000	0.37348	229,560	11.88	0.00	0	
R2030	On	04/02/2021	8.36	Put			3,217.90000	3.21790	2,694,170	11.07	0.00	0	
R2030	On	04/02/2021	8.36	Call			92.66000	0.09266	142,210	11.07	0.00	0	80
R2030	On	04/02/2021	8.86	Put			1,002.52000	1.00252	707,260	11.54	0.00	0	
R2030	On	04/02/2021	8.86	Call			884.49000	0.88449	1,162,510	11.54	0.00	0	80
R2030	On	04/02/2021	10.20	Call			7,372.13000	7.37213	7,944,590	12.76	0.00	0	
R2030	On	04/02/2021	8.20	Call			32.27000	0.03227	52,170	10.91	0.00	0	1,60
R2030	On	04/02/2021	9.16	Put			359.56000	0.35956	219,890	11.89	0.00	0	
R2030	On	04/02/2021	9.17	Call			2,032.64000	2.03264	2,470,410	11.91	0.00	0	
R2030	On	04/02/2021	9.17	Put			346.07000	0.34607	210,560	11.91	0.00	0	
R2030	On	04/02/2021	9.15	Call			1,944.98000	1.94498	2,374,340	11.88	0.00	0	
R2030	On	04/02/2021	10.20	Put			1.19000	0.00119	0,370	12.76	0.00	0	1,80
R2030	On	04/02/2021	9.12	Call			1,816.43000	1.81643	2,232,560	11.84	0.00	0	1,00
R2030	On	06/05/2021	8.77	Call			1,725.40000	1.72540	1,955,820	11.97	0.00	0	30
R2030	On	06/05/2021	9.27	Put			2,036.04000	2.03604	1,793,240	12.31	0.00	0	
R2030	On	06/05/2021	9.27	Call			3,126.84000	3.12684	3,460,130	12.31	0.00	0	30
R2030	On	06/05/2021	9.22	Call			2,964.45000	2.96445	3,287,860	12.27	0.00	0	
R2030	On	06/05/2021	7.97	Call			450.01000	0.45001	535,920	11.44	0.00	0	70
R2030	On	06/05/2021	10.04	Call			6,103.44000	6.10344	6,559,610	13.23	0.00	0	
R2030	On	06/05/2021	10.04	Put			822.41000	0.82241	702,490	13.23	0.00	0	
R2030	On	06/05/2021	9.15	Put			2,331.90000	2.33190	2,065,100	12.22	0.00	0	
R2030	On	06/05/2021	10.95	Put			183.01000	0.18301	147,870	13.23	0.00	0	30
R2030	On	06/05/2021	8.77	Put			3,493.85000	3.49385	3,148,180	11.97	0.00	0	
R2030	On	06/05/2021	9.92	Put			958.48000	0.95848	822,910	13.12	0.00	0	70
R2030	On	06/05/2021	11.71	Call			13,592.48000	13.59248	14,159,460	13.23	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
R2030	On	06/05/2021	Bond Future	11.71	Put		39.09000	0.03909	29,980	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		13,501.32000	13.50132	14,067,940	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		2,154.56000	2.15456	1,901,880	12.27	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		7,033.91000	7.03391	6,543,730	11.44	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		9,146.17000	9.14617	9,673,850	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		267.52000	0.26752	219,110	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		13,546.91000	13.54691	14,113,710	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		39.96000	0.03996	30,670	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,746.67000	2.74667	3,055,960	12.22	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		5,602.91000	5.60291	6,043,430	13.12	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Call		3,060.48000	3.06048	3,389,860	12.29	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put		2,081.91000	2.08191	1,835,200	12.29	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.35	Call		3,399.11000	3.39911	3,747,770	12.40	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put		1,861.15000	1.86115	1,633,720	12.40	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	10.95	Call		10,103.51000	10.10351	10,644,460	13.23	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		40.85000	0.04085	31,380	13.23	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		14,118.95000	14.11895	14,674,330	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		155.61000	0.15561	131,490	13.08	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		4,287.72000	4.28772	3,956,710	11.91	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,450.26000	2.45026	2,698,750	11.91	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		2,879.41000	2.87941	2,625,330	12.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		7,296.91000	7.29691	7,743,550	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,241.10000	1.24110	1,108,240	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		7,222.25000	7.22225	7,666,760	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,267.30000	1.26730	1,132,310	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		7,259.55000	7.25955	7,705,120	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		544.85000	0.54485	626,540	11.48	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.30	Put		1,419.28000	1.41928	1,272,250	13.08	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		4,864.52000	4.86452	4,506,920	11.80	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,061.94000	2.06194	2,283,840	11.80	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		9,782.90000	9.78290	9,285,090	11.48	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,254.15000	1.25415	1,120,220	13.08	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,808.78000	3.80878	4,134,200	12.22	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.30	Call		6,816.79000	6.81679	7,249,260	13.08	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		675.85000	0.67585	598,870	11.54	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		7,232.09000	7.23209	7,665,590	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,562.36000	1.56236	1,414,090	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,266.93000	7.26693	7,701,440	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,548.21000	1.54821	1,400,950	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,301.85000	7.30185	7,737,360	11.54	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	8.27	Put			7,832.86000	7.83286	7,388,160	10.05	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,094.28000	1.09428	1,231,350	10.05	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			5,762.07000	5.76207	5,382,800	10.23	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,882.33000	1.88233	2,084,830	10.23	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,383.65000	10.38365	10,888,440	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,534.17000	1.53417	1,387,910	11.54	0.00	0	
Total R2030 Option												0.00	0	25,90
Total For R2030												11,257,387.62	118	136,0
R2032	On	04/02/2021	Bond Future			9.75212	92.90302	9.83435	92.39195		13.49	0.00	0	114,9
R2032	On	06/05/2021	Bond Future			9.95920	89.70128	10.04439	89.18787		14.92	0.00	0	
R2032	On	05/08/2021	Bond Future			10.16790	90.68346	10.25625	90.16710		14.32	0.00	0	
R2032	On	04/11/2021	Bond Future			10.38313	87.52122	10.47456	87.00311		13.25	0.00	0	
Total R2032 Future												0.00	0	114,91
R2032	On	04/02/2021	Bond Future	9.62	Call			530.24000	0.53024	677,890	13.35	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			1,870.78000	1.87078	1,507,360	13.35	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			550.45000	0.55045	702,360	13.36	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put			3,573.32000	3.57332	3,104,390	12.93	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			115.20000	0.11520	157,340	12.93	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			5,853.64000	5.85364	6,352,410	15.11	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			1,827.85000	1.82785	1,468,690	13.36	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			510.62000	0.51062	654,070	13.34	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			24.87000	0.02487	12,570	15.11	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			1,914.36000	1.91436	1,546,740	13.34	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			6,799.02000	6.79902	6,289,570	12.53	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			3.51000	0.00351	5,130	12.53	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.10	Call			11,458.49000	11.45849	11,939,350	16.36	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			210.01000	0.21001	177,460	16.36	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			2,158.28000	2.15828	1,950,400	15.27	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			3,850.41000	3.85041	4,155,940	15.27	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			11,504.76000	11.50476	11,986,070	16.36	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			206.52000	0.20652	174,420	16.36	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			11,551.02000	11.55102	12,032,780	16.36	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			203.08000	0.20308	171,430	16.36	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			13,631.06000	13.63106	14,128,450	16.36	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			91.82000	0.09182	75,800	16.36	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.35	Put			1,661.38000	1.66138	1,526,690	15.52	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,762.36000	7.76236	8,144,950	15.52	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,646.08000	1.64608	1,512,310	15.52	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,799.86000	7.79986	8,183,360	15.52	0.00	0	

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	11.37	Put		1,630.89000	1.63089	1,498,030	15.52	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		7,724.92000	7.72492	8,106,590	15.52	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,764.28000	1.76428	1,632,590	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		8,284.93000	8.28493	7,903,960	12.45	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,484.96000	1.48496	1,622,100	12.45	0.00	0	7(
R2032	On	04/11/2021	Bond Future	11.70	Call		8,305.22000	8.30522	8,692,460	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		12,546.17000	12.54617	13,005,560	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		628.66000	0.62866	569,940	14.28	0.00	0	7(
R2032	On	04/11/2021	Bond Future	11.71	Call		8,341.20000	8.34120	8,729,260	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,749.51000	1.74951	1,618,640	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,734.84000	1.73484	1,604,790	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,269.30000	8.26930	8,655,720	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,165.79000	6.16579	5,841,320	12.73	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,421.91000	2.42191	2,615,550	12.73	0.00	0	7(
Total R2032 Option											0.00	0	5,97
Total For R2032											0.00	0	120,86
R2035	On	04/02/2021	Bond Future			10.58023	91.62890	10.62738	91.31980	15.30	0.00	0	97,06
R2035	On	06/05/2021	Bond Future			10.79561	88.08520	10.84427	87.77558	16.92	0.00	0	
R2035	On	05/08/2021	Bond Future			11.01633	89.04929	11.06661	88.73897	16.25	0.00	0	
R2035	On	04/11/2021	Bond Future			11.24285	85.53963	11.29461	85.22966	15.12	0.00	0	
Total R2035 Future											0.00	0	97,06
R2035	On	04/02/2021	Bond Future	10.05	Call		114.18000	0.11418	129,370	14.22	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		4,011.65000	4.01165	3,717,740	14.22	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		3,490.34000	3.49034	3,740,490	15.94	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		230.48000	0.23048	171,530	15.94	0.00	0	6(
R2035	On	04/02/2021	Bond Future	10.06	Call		120.67000	0.12067	136,730	14.24	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		3,948.51000	3.94851	3,655,470	14.24	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		108.00000	0.10800	122,370	14.21	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		4,075.18000	4.07518	3,780,450	14.21	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		183.68000	0.18368	208,000	14.36	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		3,457.22000	3.45722	3,172,440	14.36	0.00	0	6(
R2035	On	06/05/2021	Bond Future	12.91	Call		12,060.27000	12.06027	12,343,370	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		291.01000	0.29101	264,490	18.65	0.00	0	6(
R2035	On	06/05/2021	Bond Future	10.40	Put		4,844.80000	4.84480	4,639,870	16.51	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		11,407.91000	11.40791	11,686,180	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		358.04000	0.35804	326,690	18.65	0.00	0	1,6(
R2035	On	06/05/2021	Bond Future	10.81	Put		3,349.05000	3.34905	3,183,940	16.99	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,663.71000	2.66371	2,521,350	17.30	0.00	0	5(
R2035	On	06/05/2021	Bond Future	11.15	Put		2,423.12000	2.42312	2,289,780	17.47	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	11.15	Call		4,331.86000	4.33186	4,508,140	17.47	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put		5,537.85000	5.53785	5,317,780	16.28	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,575.07000	1.57507	1,664,620	16.28	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call		9,563.59000	9.56359	9,824,380	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		1,956.66000	1.95666	2,061,350	16.51	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call		5,970.70000	5.97070	6,179,290	18.23	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,657.14000	1.65714	1,556,110	18.23	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		8,000.81000	8.00081	8,241,550	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		989.17000	0.98917	920,290	18.65	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		9,518.10000	9.51810	9,778,380	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,131.16000	3.13116	3,275,670	16.99	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call		5,004.48000	5.00448	5,195,280	17.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		2,061.14000	2.06114	1,942,320	17.78	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call		1,181.21000	1.18121	1,253,590	15.99	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		3,955.01000	3.95501	4,122,270	17.30	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		636.43000	0.63643	587,090	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		627.92000	0.62792	579,090	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		9,472.66000	9.47266	9,732,430	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		645.04000	0.64504	595,190	18.65	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,354.91000	2.35491	2,474,110	16.70	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		4,252.38000	4.25238	4,061,960	16.70	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		6,444.64000	6.44464	6,207,400	15.99	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		49,351.84000	49.35184	49,041,530	15.20	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.11000	0.00011	0,120	15.20	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		49,585.12000	49.58512	49,274,810	15.20	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.11000	0.00011	0,120	15.20	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		8,399.75000	8.39975	8,167,400	15.22	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,584.58000	1.58458	1,662,550	15.22	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,283.80000	5.28380	5,458,490	16.64	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		49,468.41000	49.46841	49,158,100	15.20	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,445.93000	3.44593	3,310,300	16.64	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.12000	0.00012	0,130	15.20	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,370.61000	3.37061	3,502,780	16.04	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		5,225.40000	5.22540	5,047,250	16.04	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put		8,621.90000	8.62190	8,398,710	14.23	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,895.44000	1.89544	1,982,220	14.23	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		9,180.66000	9.18066	8,950,990	14.23	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,715.19000	1.71519	1,795,490	14.23	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,098.95000	6.09895	6,283,930	15.60	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,977.72000	8.97772	9,202,860	16.29	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	12.53	Put			2,051.35000	2.05135	1,966,520	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			8,904.68000	8.90468	9,128,860	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			2,083.59000	2.08359	1,997,800	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call			8,941.18000	8.94118	9,165,840	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			5,249.67000	5.24967	5,082,790	14.98	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call			2,737.50000	2.73750	2,849,860	14.58	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			13,966.24000	13.96624	14,239,740	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			681.05000	0.68105	644,580	16.29	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call			3,953.46000	3.95346	4,096,550	14.98	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			2,067.42000	2.06742	1,982,110	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			3,442.47000	3.44247	3,317,480	15.60	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			6,912.06000	6.91206	6,714,450	14.58	0.00	0	
Total R2035 Option												0.00	0	15,77
Total For R2035												0.00	0	112,84
R2037	On	04/02/2021	Bond Future			10.84732	82.56931	10.92960	82.03754		17.19	4,439,173,813.53	53,763	82,47
R2037	On	06/05/2021	Bond Future			11.06419	83.40648	11.14942	82.87187		18.09	4,484,182,584.24	53,763	53,76
R2037	On	05/08/2021	Bond Future			11.28848	80.06347	11.37694	79.52552		18.28	0.00	0	
R2037	On	04/11/2021	Bond Future			11.50660	80.93127	11.59806	80.39097		16.15	0.00	0	
Total R2037 Future												8,923,356,397.77	107,526	136,24
R2037	On	04/02/2021	Bond Future	10.28	Call			95.52000	0.09552	127,350	16.38	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			4,440.01000	4.44001	3,940,070	16.38	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			100.99000	0.10099	134,430	16.40	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			34.94000	0.03494	18,840	19.32	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			6,330.55000	6.33055	6,846,220	19.32	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			5,944.14000	5.94414	6,454,500	19.32	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			48.39000	0.04839	26,980	19.32	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			3,231.23000	3.23123	2,775,220	16.78	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call			15,358.65000	15.35865	15,890,420	19.32	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			0.00000	0.00000	0,000	19.32	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			988.85000	0.98885	1,204,840	17.35	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			1,503.21000	1.50321	1,187,430	17.35	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			139.29000	0.13929	183,640	16.52	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			4,504.35000	4.50435	4,002,850	16.36	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			4,376.00000	4.37600	3,877,670	16.40	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			90.29000	0.09029	120,560	16.36	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			3,999.15000	3.99915	3,511,730	16.52	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			8,897.37000	8.89737	8,366,010	15.82	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			1.07000	0.00107	1,480	15.82	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.48	Call			260.61000	0.26061	336,370	16.78	0.00	0	24

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.42	Call		8,296.86000	8.29686	8,728,730	19.92	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		925.37000	0.92537	822,630	19.92	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		8,339.42000	8.33942	8,772,260	19.92	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		914.10000	0.91410	812,330	19.92	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		8,382.04000	8.38204	8,815,840	19.92	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		902.94000	0.90294	802,130	19.92	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,368.61000	2.36861	2,203,220	19.86	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		7,487.34000	7.48734	7,858,000	19.86	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,406.98000	2.40698	2,239,690	19.86	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		7,522.75000	7.52275	7,894,350	19.86	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,387.74000	2.38774	2,221,390	19.86	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		7,558.20000	7.55820	7,930,760	19.86	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,880.63000	8.88063	9,277,450	17.40	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,122.30000	2.12230	1,978,820	17.40	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,810.38000	8.81038	9,205,610	17.40	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,154.48000	2.15448	2,009,410	17.40	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,845.48000	8.84548	9,241,510	17.40	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,138.34000	2.13834	1,994,070	17.40	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											8,923,356,397.77	107,526	137,53
R2040	On	04/02/2021	Bond Future			10.95127	84.75664	11.04865	84.08547	17.62	0.00	0	80,53
R2040	On	06/05/2021	Bond Future			11.16276	85.61600	11.26377	84.94064	18.44	0.00	0	
R2040	On	05/08/2021	Bond Future			11.38141	82.04680	11.48638	81.36671	18.67	0.00	0	
R2040	On	04/11/2021	Bond Future			11.59358	82.93621	11.70231	82.25220	16.51	0.00	0	
Total R2040 Future											0.00	0	80,53
R2040	On	04/02/2021	Bond Future	10.41	Call		91.73000	0.09173	134,320	16.43	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		4,654.61000	4.65461	4,026,030	16.43	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		97.25000	0.09725	142,040	16.45	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		5,874.64000	5.87464	5,219,640	16.11	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		30.64000	0.03064	46,810	16.11	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		3,715.53000	3.71553	4,283,730	18.86	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		7,163.87000	7.16387	6,498,000	16.03	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		9.28000	0.00928	14,580	16.03	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		4,673.78000	4.67378	5,282,540	19.30	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		4,723.91000	4.72391	4,093,200	16.41	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		11,859.04000	11.85904	11,187,900	16.00	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		0.05000	0.00005	0,080	16.00	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		4,585.67000	4.58567	3,959,290	16.45	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		86.47000	0.08647	126,930	16.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/02/2021	Bond Future	11.74	Put		145.86000	0.14586	83,450	19.30	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		263.72000	0.26372	160,750	18.86	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		11,188.01000	11.18801	10,516,910	16.00	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		0.11000	0.00011	0,180	16.00	0.00	0	80
R2040	On	06/05/2021	Bond Future	12.43	Put		1,089.64000	1.08964	951,720	20.42	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		8,330.83000	8.33083	8,869,540	20.42	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		1,076.58000	1.07658	939,930	20.42	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		8,242.54000	8.24254	8,778,700	20.42	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		2,513.03000	2.51303	2,246,960	18.93	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		4,571.41000	4.57141	4,980,700	18.93	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		12,640.76000	12.64076	13,265,900	20.42	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		1,102.83000	1.10283	963,630	20.42	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		311.19000	0.31119	260,970	20.42	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		8,286.65000	8.28665	8,824,090	20.42	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		5,025.95000	5.02595	4,602,780	17.80	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,062.05000	2.06205	2,314,240	17.80	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		8,282.61000	8.28261	8,769,490	20.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2,273.14000	2.27314	2,079,930	20.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		8,324.86000	8.32486	8,812,780	20.31	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,258.63000	2.25863	2,066,460	20.31	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,240.59000	8.24059	8,726,430	20.27	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,123.14000	3.12314	3,408,350	18.13	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		4,272.56000	4.27256	3,957,950	18.73	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,680.34000	4.68034	5,045,820	18.73	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		17,735.08000	17.73508	18,383,100	20.33	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,287.95000	2.28795	2,093,700	20.27	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		243.80000	0.24380	211,730	20.33	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		6,011.38000	6.01138	5,616,500	18.13	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,200.04000	9.20004	9,703,380	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,247.85000	2.24785	2,067,180	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,236.90000	9.23690	9,741,240	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,230.87000	2.23087	2,051,200	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,163.22000	9.16322	9,665,540	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,264.94000	2.26494	2,083,250	17.77	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											0.00	0	88,00
R2044	On	04/02/2021	Bond Future			11.03993	81.22618	11.12720	80.62311	18.54	731,035.62	9	51,80
R2044	On	06/05/2021	Bond Future			11.24456	82.04973	11.33509	81.44313	19.37	0.00	0	
R2044	On	05/08/2021	Bond Future			11.45601	78.56670	11.55012	77.95596	19.62	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future			11.66091	79.41840	11.75840	78.80436		17.33	0.00	0	
Total R2044 Future												731,035.62	9	51,86
R2044	On	04/02/2021	Bond Future	10.84	Call			519.75000	0.51975	668,650	18.26	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			2,533.61000	2.53361	2,079,440	18.26	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call			26.81000	0.02681	38,400	17.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			6,142.60000	6.14260	5,551,120	17.03	0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put			11,247.73000	11.24773	10,644,720	16.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			4.05000	0.00405	5,960	16.84	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			43.72000	0.04372	61,820	17.18	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			5,618.70000	5.61870	5,033,730	17.18	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			0.12000	0.00012	0,180	16.82	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.37	Call			46.74000	0.04674	65,970	17.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			5,544.92000	5.54492	4,961,080	17.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			40.87000	0.04087	57,900	17.16	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			5,692.76000	5.69276	5,106,720	17.16	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			8,098.17000	8.09817	7,497,010	16.84	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			8,267.34000	8.26734	8,746,820	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			8,008.17000	8.00817	8,480,660	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			3,240.03000	3.24003	2,954,020	19.59	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call			5,187.20000	5.18720	5,574,110	20.35	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put			2,254.74000	2.25474	2,035,050	20.35	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put			3,395.81000	3.39581	3,100,570	19.51	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			3,494.96000	3.49496	3,806,320	19.51	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put			1,183.91000	1.18391	1,050,980	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			1,116.33000	1.11633	989,210	21.47	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			5,653.21000	5.65321	6,056,570	20.60	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			2,039.53000	2.03953	1,836,290	20.60	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			7,965.17000	7.96517	8,436,470	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			1,211.88000	1.21188	1,076,580	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			4,272.41000	4.27241	3,929,650	19.16	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put			6,015.07000	6.01507	5,594,500	18.44	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			1,587.63000	1.58763	1,773,660	18.44	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call			3,670.14000	3.67014	3,990,730	19.59	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			1,197.83000	1.19783	1,063,720	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			8,051.22000	8.05122	8,524,890	21.47	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			2,680.69000	2.68069	2,944,530	19.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			8,542.25000	8.54225	8,984,000	21.37	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			2,191.06000	2.19106	2,022,070	21.37	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			8,466.97000	8.46697	8,906,700	21.37	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/08/2021	Bond Future	12.59	Put		2,227.24000	2.22724	2,056,230	21.37	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		8,504.59000	8.50459	8,945,330	21.37	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,209.09000	2.20909	2,039,090	21.37	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,373.62000	2.37362	2,204,640	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		9,017.91000	9.01791	9,463,880	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,356.09000	2.35609	2,188,020	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,946.05000	8.94605	9,390,190	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,391.26000	2.39126	2,221,360	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,981.96000	8.98196	9,427,020	18.65	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											731,035.62	9	71,25
R2048	On	04/02/2021	Bond Future			10.95045	84.93348	11.03278	84.34629	17.89	0.00	0	125,02
R2048	On	06/05/2021	Bond Future			11.14263	81.38488	11.22803	80.79418	19.63	0.00	0	
R2048	On	05/08/2021	Bond Future			11.33901	82.27566	11.42772	81.68096	18.82	0.00	0	
R2048	On	04/11/2021	Bond Future			11.53910	78.75565	11.63107	78.15790	17.56	0.00	0	
Total R2048 Future											0.00	0	125,02
R2048	On	04/02/2021	Bond Future	10.47	Call		131.16000	0.13116	177,410	16.72	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		4,301.14000	4.30114	3,760,200	16.72	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		138.79000	0.13879	187,360	16.75	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		4,371.33000	4.37133	3,828,150	16.70	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		2,296.44000	2.29644	1,873,110	17.53	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		616.44000	0.61644	780,300	17.53	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		9,651.25000	9.65125	9,064,410	16.10	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		0.77000	0.00077	1,120	16.10	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		4,231.38000	4.23138	3,692,760	16.75	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		315.53000	0.31553	207,210	19.00	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		3,509.39000	3.50939	3,988,260	19.00	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		2,558.31000	2.55831	2,112,440	17.44	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		509.36000	0.50936	650,680	17.44	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		123.83000	0.12383	167,840	16.70	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		8,241.01000	8.24101	8,705,220	21.82	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		1,151.70000	1.15170	1,025,210	21.82	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		8,285.30000	8.28530	8,750,650	21.82	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		1,137.99000	1.13799	1,012,640	21.82	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		8,196.78000	8.19678	8,659,830	21.82	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		1,165.56000	1.16556	1,037,910	21.82	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		2,148.34000	2.14834	1,986,040	20.53	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		8,782.63000	8.78263	9,216,020	20.53	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		2,130.47000	2.13047	1,969,160	20.53	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	05/08/2021	Bond Future	12.52	Call		8,821.54000	8.82154	9,255,910	20.53	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		2,112.74000	2.11274	1,952,410	20.53	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		8,743.77000	8.74377	9,176,170	20.53	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		9,364.45000	9.36445	9,805,940	18.89	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		2,218.83000	2.21883	2,062,570	18.89	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		9,401.57000	9.40157	9,843,940	18.89	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		2,201.92000	2.20192	2,046,540	18.89	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		9,327.36000	9.32736	9,767,970	18.89	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		2,235.85000	2.23585	2,078,710	18.89	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											0.00	0	129,30
R209	On	04/02/2021	Bond Future			10.48918	70.43472	10.57131	69.96805	17.92	0.00	0	26,18
R209	On	06/05/2021	Bond Future			10.68169	68.00968	10.76650	67.54043	19.90	2,040,290.40	30	5,28
R209	On	05/08/2021	Bond Future			10.87473	68.75438	10.96237	68.28199	19.02	0.00	0	
R209	On	04/11/2021	Bond Future			11.07175	66.35936	11.16215	65.88471	17.70	46,451,552.00	700	1,70
Total R209 Future											48,491,842.40	730	33,17
R209	On	04/02/2021	Bond Future	10.11	Call		221.93000	0.22193	286,100	17.39	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		2,904.21000	2.90421	2,501,710	17.39	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		231.88000	0.23188	298,460	17.41	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		2,854.41000	2.85441	2,454,320	17.41	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		212.36000	0.21236	274,160	17.38	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		2,954.46000	2.95446	2,549,590	17.38	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		2,339.35000	2.33935	2,139,420	20.19	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		5,619.75000	5.61975	5,279,670	19.10	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,201.22000	1.20122	1,330,390	19.10	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		5,701.47000	5.70147	6,040,230	21.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,665.49000	1.66549	1,828,880	19.37	0.00	0	5,30
R209	On	06/05/2021	Bond Future	11.25	Call		4,435.31000	4.43531	4,736,190	20.63	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		1,848.23000	1.84823	1,679,860	20.63	0.00	0	9,10
R209	On	06/05/2021	Bond Future	12.25	Call		8,123.94000	8.12394	8,519,970	21.70	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		839.05000	0.83905	937,350	18.91	0.00	0	8,20
R209	On	06/05/2021	Bond Future	11.00	Call		3,607.21000	3.60721	3,876,530	20.19	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		646.26000	0.64626	571,560	21.70	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,085.76000	8.08576	8,481,050	21.70	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		638.07000	0.63807	564,110	21.70	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,009.48000	8.00948	8,403,270	21.70	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		1,331.45000	1.33145	1,200,960	21.37	0.00	0	3,70
R209	On	06/05/2021	Bond Future	10.25	Put		4,598.16000	4.59816	4,292,300	19.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		2,474.49000	2.47449	2,687,980	19.76	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	Op Intere
R209	On	06/05/2021	Bond Future	10.60	Put		3,400.23000	3.40023	3,144,470	19.76	0.00	0	6,21
R209	On	06/05/2021	Bond Future	9.75	Put		6,788.77000	6.78877	6,417,820	18.91	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		654.55000	0.65455	579,090	21.70	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		629.96000	0.62996	556,740	21.70	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.23	Call		8,047.59000	8.04759	8,442,140	21.70	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Put		4,229.54000	4.22954	3,937,880	19.49	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		1,878.86000	1.87886	2,056,450	19.49	0.00	0	1,00
R209	On	05/08/2021	Bond Future	11.80	Put		2,153.35000	2.15335	2,004,050	20.19	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,467.81000	6.46781	6,791,690	20.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		2,139.26000	2.13926	1,990,750	20.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,398.77000	6.39877	6,721,070	20.17	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		2,167.54000	2.16754	2,017,450	20.17	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,433.27000	6.43327	6,756,360	20.19	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,552.19000	2.55219	2,397,400	19.08	9,589,600.00	4,000	4,00
R209	On	04/11/2021	Bond Future	12.18	Call		7,260.34000	7.26034	7,593,830	19.08	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,241.92000	2.24192	2,100,760	19.08	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,290.51000	7.29051	7,624,740	19.08	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,225.61000	2.22561	2,085,190	19.08	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,230.21000	7.23021	7,562,960	19.08	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,581.63000	2.58163	2,765,910	17.19	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		6,175.92000	6.17592	5,885,550	17.19	11,771,100.00	2,000	4,00
R209	On	04/11/2021	Bond Future	9.50	Put		10,593.45000	10.59345	10,212,000	16.62	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,016.75000	1.01675	1,109,950	16.62	2,219,900.00	2,000	3,00
R209	On	04/11/2021	Bond Future	12.00	Call		6,724.96000	6.72496	7,044,820	19.08	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,258.32000	2.25832	2,116,420	19.08	0.00	0	
Total R209 Option											23,580,600.00	8,000	57,32
Total For R209											72,072,442.40	8,730	90,50
R210	On	04/02/2021	Bond Future			195.23409	195.23409	195.22975	195.22975		121,435,603.98	622	98
R210	On	06/05/2021	Bond Future			194.54850	194.54850	194.55019	194.55019		121,009,167.00	622	48
R210	On	05/08/2021	Bond Future			196.72516	196.72516	196.73264	196.73264		0.00	0	
R210	On	04/11/2021	Bond Future			196.16146	196.16146	196.17753	196.17753		0.00	0	
Total R210 Future											242,444,770.98	1,244	1,42
Total For R210											242,444,770.98	1,244	1,42
R212	On	04/02/2021	Bond Future			170.08466	170.08466	170.09292	170.09292		17,008,466.00	100	4,85
R212	On	06/05/2021	Bond Future			171.85136	171.85136	171.86504	171.86504		0.00	0	
R212	On	05/08/2021	Bond Future			171.44123	171.44123	171.46030	171.46030		0.00	0	
R212	On	04/11/2021	Bond Future			173.33818	173.33818	173.36484	173.36484		0.00	0	
Total R212 Future											17,008,466.00	100	4,85
Total For R212											17,008,466.00	100	4,85

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R213	On	04/02/2021	Bond Future			9.25484	88.57359	9.35205	88.00981		12.82	0.00	0	8,8
R213	On	06/05/2021	Bond Future			9.44394	85.94379	9.54462	85.37693		14.17	0.00	0	
R213	On	05/08/2021	Bond Future			9.63649	86.88440	9.74094	86.31388		13.55	0.00	0	
R213	On	04/11/2021	Bond Future			9.83642	84.29642	9.94455	83.72340		12.54	0.00	0	
Total R213 Future												0.00	0	8,8
R213	On	04/02/2021	Bond Future	9.40	Call			1,126.00000	1.12600	1,433,640	12.98	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			849.69000	0.84969	593,550	12.98	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,158.08000	1.15808	1,470,980	12.99	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			824.30000	0.82430	573,420	12.99	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,094.50000	1.09450	1,396,840	12.97	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			875.72000	0.87572	614,280	12.97	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			94.83000	0.09483	75,760	15.46	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			12,003.34000	12.00334	12,550,490	15.46	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			98.49000	0.09849	78,780	15.46	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			12,047.32000	12.04732	12,594,780	15.46	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			96.65000	0.09665	77,250	15.46	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			12,091.28000	12.09128	12,639,070	15.46	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			6,939.04000	6.93904	7,361,040	14.66	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			1,529.80000	1.52980	1,381,280	14.66	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call			4,654.37000	4.65437	5,004,510	13.88	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			2,520.57000	2.52057	2,300,190	13.88	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Call			2,423.53000	2.42353	2,660,460	13.28	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call			7,187.10000	7.18710	7,616,380	14.66	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			1,430.20000	1.43020	1,288,960	14.66	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,222.79000	7.22279	7,653,100	14.66	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,416.39000	1.41639	1,276,180	14.66	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,151.46000	7.15146	7,579,720	14.66	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			1,444.10000	1.44410	1,301,840	14.66	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			4,641.41000	4.64141	4,307,820	13.28	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,647.59000	1.64759	1,500,950	13.52	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,495.19000	7.49519	7,922,510	13.52	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,633.46000	1.63346	1,487,760	13.52	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,427.62000	7.42762	7,853,050	13.52	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,661.82000	1.66182	1,514,230	13.52	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,461.37000	7.46137	7,887,750	13.52	0.00	0	
Total R213 Option												0.00	0	60
Total For R213												0.00	0	9,4
R214	On	04/02/2021	Bond Future			10.88477	67.42669	10.96700	66.95689		19.44	49,423,763.77	733	15,6
R214	On	06/05/2021	Bond Future			11.07374	64.83450	11.15876	64.36187		21.64	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
R214	On	05/08/2021			11.26621	65.54413	11.35422	65.06829		20.67	0.00	0	
R214	On	04/11/2021			11.46216	62.97720	11.55309	62.49888		19.26	0.00	0	
Total R214 Future											49,423,763.77	733	15,64
R214	On	04/02/2021	10.32	Call			107.12000	0.10712	139,230	18.78	0.00	0	
R214	On	04/02/2021	10.32	Put			3,956.99000	3.95699	3,519,300	18.78	0.00	0	
R214	On	04/02/2021	10.33	Call			112.68000	0.11268	146,270	18.80	0.00	0	
R214	On	04/02/2021	10.33	Put			3,900.28000	3.90028	3,464,070	18.80	0.00	0	
R214	On	04/02/2021	10.31	Call			101.80000	0.10180	132,480	18.77	0.00	0	
R214	On	04/02/2021	10.31	Put			4,014.02000	4.01402	3,574,900	18.77	0.00	0	
R214	On	06/05/2021	12.25	Call			6,707.57000	6.70757	7,069,280	23.61	0.00	0	
R214	On	06/05/2021	12.25	Put			1,111.51000	1.11151	1,000,590	23.61	0.00	0	
R214	On	06/05/2021	12.26	Call			6,742.78000	6.74278	7,105,410	23.61	0.00	0	
R214	On	06/05/2021	12.26	Put			1,099.21000	1.09921	989,210	23.61	0.00	0	
R214	On	06/05/2021	12.27	Call			6,778.05000	6.77805	7,141,580	23.61	0.00	0	
R214	On	06/05/2021	12.27	Put			1,087.04000	1.08704	977,940	23.61	0.00	0	
R214	On	05/08/2021	12.03	Put			2,577.48000	2.57748	2,411,300	21.89	0.00	0	
R214	On	05/08/2021	12.01	Call			5,978.87000	5.97887	6,286,900	21.85	0.00	0	
R214	On	05/08/2021	12.01	Put			2,609.15000	2.60915	2,441,340	21.85	0.00	0	
R214	On	05/08/2021	12.02	Call			6,012.15000	6.01215	6,321,000	21.87	0.00	0	
R214	On	05/08/2021	12.02	Put			2,593.35000	2.59335	2,426,360	21.87	0.00	0	
R214	On	05/08/2021	12.03	Call			6,045.30000	6.04530	6,354,960	21.89	0.00	0	
R214	On	04/11/2021	12.48	Call			7,075.40000	7.07540	7,402,980	20.73	0.00	0	
R214	On	04/11/2021	12.48	Put			2,521.76000	2.52176	2,371,020	20.73	0.00	0	
R214	On	04/11/2021	12.46	Call			7,010.39000	7.01039	7,336,610	20.69	0.00	0	
R214	On	04/11/2021	12.46	Put			2,549.14000	2.54914	2,397,040	20.69	0.00	0	
R214	On	04/11/2021	12.47	Call			7,042.89000	7.04289	7,369,790	20.71	0.00	0	
R214	On	04/11/2021	12.47	Put			2,535.41000	2.53541	2,383,990	20.71	0.00	0	
Total R214 Option											0.00	0	
Total For R214											49,423,763.77	733	15,64
Total for Bond											16,238,871,782.25	181,778	1,138,63
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	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/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
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
Total For R214												0.00	0	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future												0.00	0	
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	04/02/2021	GOVI			752.61200	752.61200	748.93000	748.93000			165,574,640.00	22	96
GOVI	On	06/05/2021	GOVI			760.23400	760.23400	756.54100	756.54100			0.00	0	
GOVI	On	05/08/2021	GOVI			768.45900	768.45900	764.74900	764.74900			0.00	0	
GOVI	On	04/11/2021	GOVI			776.86400	776.86400	773.14700	773.14700			0.00	0	
Total GOVI Future												165,574,640.00	22	96
GOVI	On	04/02/2021	GOVI	750.95	Call			0.00000	0.00000	16,620,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Put			20,200.00000	2.02000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Call			0.00000	0.00000	16,520,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Put			20,300.00000	2.03000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Call			0.00000	0.00000	16,720,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Put			20,100.00000	2.01000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			778,710.00000	77.87100	815,640,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Call			778,610.00000	77.86100	815,540,000		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			778,510.00000	77.85100	815,440,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			455,990.00000	45.59900	493,090,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call			456,190.00000	45.61900	493,290,000		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			456,090.00000	45.60900	493,190,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			447,370.00000	44.73700	484,540,000		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			447,270.00000	44.72700	484,440,000		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			447,470.00000	44.74700	484,640,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												165,574,640.00	22	96

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI												165,574,640.00	22	96
AL37	On	04/02/2021	Index Future			794.32500	794.32500	792.17800	792.17800			0.00	0	
AL37	On	06/05/2021	Index Future			802.36900	802.36900	800.22800	800.22800			0.00	0	
AL37	On	05/08/2021	Index Future			811.05000	811.05000	808.91000	808.91000			0.00	0	
AL37	On	04/11/2021	Index Future			819.92100	819.92100	817.79300	817.79300			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			871.43000	871.43000	866.36600	866.36600			0.00	0	
AL7T	On	06/05/2021	Index Future			880.25500	880.25500	875.17100	875.17100			0.00	0	
AL7T	On	05/08/2021	Index Future			889.77800	889.77800	884.66600	884.66600			0.00	0	
AL7T	On	04/11/2021	Index Future			899.51000	899.51000	894.38100	894.38100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			761.22600	761.22600	757.50800	757.50800			1,020,042,840.00	134	18
ALBI	On	06/05/2021	Index Future			768.93500	768.93500	765.20700	765.20700			1,030,372,900.00	134	18
ALBI	On	05/08/2021	Index Future			777.25400	777.25400	773.50800	773.50800			0.00	0	
ALBI	On	04/11/2021	Index Future			785.75500	785.75500	782.00200	782.00200			0.00	0	
Total ALBI Future												2,050,415,740.00	268	31
Total For ALBI												2,050,415,740.00	268	31
IGOV	On	04/02/2021	Index Future			271.45600	271.45600	271.43500	271.43500			0.00	0	96
IGOV	On	06/05/2021	Index Future			274.27200	274.27200	274.26100	274.26100			0.00	0	
IGOV	On	05/08/2021	Index Future			277.30600	277.30600	277.30300	277.30300			0.00	0	
IGOV	On	04/11/2021	Index Future			280.40500	280.40500	280.41400	280.41400			0.00	0	
Total IGOV Future												0.00	0	97
Total For IGOV												0.00	0	97
Total for Index												2,050,415,740.00	268	1,25
JIBAR f	On	20/01/2021	Jibar Future			3.64500	96.35500	3.64500	96.35500			0.00	0	
JIBAR f	On	17/02/2021	Jibar Future			3.55000	96.45000	3.55000	96.45000			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.52500	96.47500	3.53500	96.46500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.46000	96.54000	3.47000	96.53000			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.45000	96.55000	3.47000	96.53000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.44500	96.55500	3.45500	96.54500			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.49000	96.51000	3.50000	96.50000			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			3.65500	96.34500	3.66500	96.33500			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			3.67000	96.33000	3.68500	96.31500			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			3.99000	96.01000	4.02000	95.98000			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			4.01000	95.99000	4.03500	95.96500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			4.45500	95.54500	4.49500	95.50500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total Jibar Future										0.00	0	30,00
Total For JIBAR FUTURE										0.00	0	30,00
Total for Jibar										0.00	0	30,00
5Y STN On 21/12/2021 Interest Rate Swap			90.52000	90.52000	90.52000	90.52000				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 :										18,454,862,162.25	182,068	1,170,94
AA06 On 15/04/2021 Spot Bond					0.00000	99.99502				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.22500	103.51508	5.22500	103.50044				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.50000	301.55089	3.50000	301.49719				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.53549				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.96239				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.59727	9.65000	100.57123				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.79384				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.54024				0.00	0	
Total ABFN09 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 ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	101.42750				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	102.08125				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.06475				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.57068				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	103.12468				0.00	296,000,000	148,000,000
Total ABFN22 SPOT										0.00	296,000,000	148,000,000
Total For ABFN22										0.00	296,000,000	148,000,000
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.33949				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.21970				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.62149				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.78751				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.58779				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.51687				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.53298				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.79072				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.35890				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.40267				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.22026				0.00	420,000,000	210,000,000
Total ABFN34 SPOT										0.00	420,000,000	210,000,000
Total For ABFN34										0.00	420,000,000	210,000,000
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.46470				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.78902				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.36547				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	99.95097				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.88942				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.17246				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.01293				0.00	10,000,000,000	5,000,000,000
Total ABFN41 SPOT										0.00	10,000,000,000	5,000,000,000
Total For ABFN41										0.00	10,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.41077				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.09566				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.09828				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.10021				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.39577				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.63967				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.67524				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.94408				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.29423				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.68700				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.20000	4.20000	4.20000	146.61953				0.00	0	360,000,00
Total ABKI03 SPOT										0.00	0	360,000,00
Total For ABKI03										0.00	0	360,000,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	72.25348	100.00000	72.08672				0.00	0	
Total ABKI03/R212 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 Interc
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.20000	7.20000	7.20000	139.23107			273,600,000,000.00	38,000,000	19,000,00
Total ABKI04 SPOT									273,600,000,000.00	38,000,000	19,000,00
Total For ABKI04									273,600,000,000.00	38,000,000	19,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	18.85875	100.00000	18.81500			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	99.36250			0.00	0	198,841,90
Total ABKS1 SPOT									0.00	0	198,841,90
Total For ABKS1									0.00	0	198,841,90
ABN05 On 18/04/2021 Spot Bond			2.79000	216.59393	2.79000	216.55958			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.77000	2.77000	2.77000	146.23558			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.42000	4.42000	4.42000	185.71956			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	208.81015			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.06500	6.06500	6.06500	106.33520			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.61500	6.61500	6.61500	119.64679			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.72500	4.72500	4.72500	102.45981			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.25500	103.78341	4.25500	103.77142			0.00	0	420,000,00
Total ABS11 SPOT									0.00	0	420,000,00
Total For ABS11									0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			4.56500	108.25533	4.56500	108.24184			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.88500	110.24516	4.88500	110.23045				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.18000	119.33098	6.18000	119.31092				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.39000	119.19703	7.39000	119.17315				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			5.03500	115.07578	5.03500	115.05998				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.50000	113.92430	6.50000	113.90417				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.80117	100.00000	12.77253				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.85000	1.85000	1.85000	315.00304				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.32000	169.33173	1.32000	169.31168				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.49000	9.49000	9.49000	104.49897				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.54032				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.52352				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	100.50273				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.50527				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.99576				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.52208				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.52208				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.53639				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.53639				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	170.16772				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	173.00424				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.49517				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	99.92575				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.49179				0.00	0	
Total ACL221 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 ACL221										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.47917				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.73335				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.95120				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.77074				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.77879				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.84207				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.30309				0.00	12,000,000	566,000,00
Total AGL02 SPOT										0.00	12,000,000	566,000,00
Total For AGL02										0.00	12,000,000	566,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	98.47166				0.00	17,000,000,000	8,500,000,00
Total AGL03 SPOT										0.00	17,000,000,000	8,500,000,00
Total For AGL03										0.00	17,000,000,000	8,500,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.79046				0.00	109,080,000	33,770,00
Total AGT01 SPOT										0.00	109,080,000	33,770,00
Total For AGT01										0.00	109,080,000	33,770,00
AGT02 On 28/11/2024 Spot Bond					0.00000	101.98378				0.00	102,000,000	28,500,00
Total AGT02 SPOT										0.00	102,000,000	28,500,00
Total For AGT02										0.00	102,000,000	28,500,00
AGT03 On 05/06/2025 Spot Bond					0.00000	100.05453				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	100.02593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.01356				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.01356				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.02093				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.01236				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.01195				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.01647				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.02099				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.03576				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.04027				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.99696				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.80137				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond			5.75500	113.84064	5.75500	113.82309				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.84968				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.91407				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.82211				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.06427				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.28645				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.84962				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.91399				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.36403				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.78523				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.88182				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.94619				0.00	0	
Total AHF7C1 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 AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.49246				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.63500	113.13978	6.63500	113.11950				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.75500	111.88078	5.75500	111.86325				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.32000	93.96670	11.32000	93.93812				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.69000	163.61728	6.69000	163.57418				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.07271				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.34966				0.00	14,000,000	7,000,000
Total APF06 SPOT										0.00	14,000,000	7,000,000
Total For APF06										0.00	14,000,000	7,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.61592				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.81768				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.17151				0.00	1,266,400,000	316,600,000
Total APF09 SPOT										0.00	1,266,400,000	316,600,000
Total For APF09										0.00	1,266,400,000	316,600,000
APF10 On 11/09/2022 Spot Bond					0.00000	100.78737				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.99151				0.00	201,600,000	50,400,000

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 APF12 SPOT										0.00	201,600,000	50,400,000
Total For APF12										0.00	201,600,000	50,400,000
APF13 On 30/06/2021 Spot Bond					0.00000	100.39543				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.59243				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.24000	223.42830	5.24000	223.37808				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.25500	201.40589	5.25500	201.36056				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.68152				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.30000	167.66628	2.30000	167.64201				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	97.91439				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	101.16803				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN147 On 04/05/2021 Spot Bond					0.00000	101.17829				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN149 On 31/01/2022 Spot Bond			2.34500	167.59040	2.34500	167.56593				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN150 On 31/05/2021 Spot Bond					0.00000	54.68508				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN152 On 02/06/2021 Spot Bond					0.00000	100.79378				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN154 On 31/03/2028 Spot Bond			5.31000	175.57905	5.31000	175.53924				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN156 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	
ASN157 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	
ASN159 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN160 On 08/08/2021 Spot Bond					0.00000	101.10208				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN161 On 19/08/2021 Spot Bond					0.00000	100.90810				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN163 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN164 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.71516				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	100.58016				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.36246				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.25000	100.15739	5.25000	100.13500				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.45226				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.45917				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.49824				0.00	0	16,700,00
Total ASN204 SPOT										0.00	0	16,700,00
Total For ASN204										0.00	0	16,700,00
ASN20: On 24/08/2021 Spot Bond					0.00000	101.06276				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.21243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.77732				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.70640				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.57848				0.00	33,333,335	33,333,335
Total ASN264 SPOT										0.00	33,333,335	33,333,335
Total For ASN264										0.00	33,333,335	33,333,335
ASN27 On 20/06/2023 Spot Bond					0.00000	100.44995				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.94399				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.91373				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.84646				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.61153				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.37918				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.49012				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.62881				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31: On 20/01/2021 Spot Bond					0.00000	100.58108				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.80500	4.80500	4.80500	97.55206				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.40500	5.40500	5.40500	89.51729				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.46383				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.53046				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.07958				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.46737				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.36000	98.72612	5.36000	98.70376				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.49850				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.91094				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.91094				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.45221				0.00	0	2,500,00
Total ASN346 SPOT										0.00	0	2,500,00

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 ASN346										0.00	0	2,500,00
ASN35 On 20/06/2024 Spot Bond					0.00000	100.47474				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.47747				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.47747				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.77719				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.57417				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.46818				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.48585				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	99.88413				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.56610				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.56610				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.56666				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.47239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.80877				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.52683				0.00	400,000,000	100,000,000
Total ASN399 SPOT										0.00	400,000,000	100,000,000
Total For ASN399										0.00	400,000,000	100,000,000
ASN40 On 20/12/2024 Spot Bond					0.00000	100.46902				0.00	1,266,400,000	316,600,000
Total ASN409 SPOT										0.00	1,266,400,000	316,600,000
Total For ASN409										0.00	1,266,400,000	316,600,000
ASN41 On 20/12/2024 Spot Bond					0.00000	100.55311				0.00	928,400,000	232,100,000
Total ASN415 SPOT										0.00	928,400,000	232,100,000
Total For ASN415										0.00	928,400,000	232,100,000
ASN41 On 05/12/2021 Spot Bond					0.00000	100.65190				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.85322				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.49906				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.49906				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.42573				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.43948				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	

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 01/07/2023 Spot Bond					0.00000	100.59518				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.07064				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.38832				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.01159				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.01200				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	105.01085				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	105.23266				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	104.53019				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	105.25830				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.89974				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.88080				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	104.80504				0.00	0	
Total ASN473 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 ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	104.58323				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.90355				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.48401				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.57839				0.00	166,666,667	166,666,667
Total ASN480 SPOT										0.00	166,666,667	166,666,667
Total For ASN480										0.00	166,666,667	166,666,667
ASN48: On 25/05/2021 Spot Bond					0.00000	100.23228				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	99.45600				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	104.33937				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.48233				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.61805				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.60391				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.27771				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.52262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 10/03/2021 Spot Bond					0.00000	100.49543				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN495 On 15/09/2025 Spot Bond					0.00000	100.50445				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.50445				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 16/03/2021 Spot Bond					0.00000	100.41424				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN500 On 18/03/2021 Spot Bond					0.00000	100.40686				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN501 On 31/03/2021 Spot Bond					0.00000	100.25908				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN505 On 28/09/2025 Spot Bond					0.00000	100.46974				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	100.77692	9.00000	100.76438			648,000,000,000.00	72,000,000	18,000,000	
Total ASN508 SPOT									648,000,000,000.00	72,000,000	18,000,000	
Total For ASN508									648,000,000,000.00	72,000,000	18,000,000	
ASN508 On 21/12/2026 Spot Bond			8.18000	100.70729	8.18000	100.69474			0.00	0	0	
Total ASN509 SPOT									0.00	0	0	
Total For ASN509									0.00	0	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	100.72260	8.36000	100.71003			0.00	0	0	
Total ASN510 SPOT									0.00	0	0	
Total For ASN510									0.00	0	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.72260	8.36000	100.71003			0.00	0	0	
Total ASN511 SPOT									0.00	0	0	
Total For ASN511									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
ASN514 On 30/03/2021 Spot Bond					0.00000	100.27441				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN517 On 08/04/2021 Spot Bond					0.00000	100.16372				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN518 On 14/04/2021 Spot Bond					0.00000	100.08636				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	99.61197	9.10000	102.31863				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	99.49710	11.05000	102.60356				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	99.44766	11.00000	102.32055				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN531 On 13/05/2021 Spot Bond					0.00000	100.74855				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	99.38787	10.50000	101.86986				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN533 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.80307				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN534 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.71342				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	99.30468	10.50000	101.61096				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.29429				0.00	0	
Total ASN540 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 ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	99.84165				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.00517				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.59822				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	99.12687	10.60000	99.71972				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN54 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.51482				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55 On 31/01/2024 Spot Bond			100.00000	13.85578	100.00000	13.52755				0.00	0	3,000,000,00
Total ASN557 SPOT										0.00	0	3,000,000,00
Total For ASN557										0.00	0	3,000,000,00
BAW21 On 24/03/2022 Spot Bond			5.15500	107.70506	5.15500	107.68991				0.00	0	550,000,00
Total BAW21 SPOT										0.00	0	550,000,00
Total For BAW21										0.00	0	550,000,00
BAW21 On 24/03/2022 Spot Bond			9.30000	103.05214	9.30000	103.02626				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	101.01846				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.14842				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.81733				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.76105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.30581				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.64000	102.96653	5.64000	102.95080				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.15919				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.79352				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.47384				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.46825				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.95500	7.95500	7.95500	107.05470				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.43141				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.43141				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.10000	10.10000	10.10000	111.98975				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.34498				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.42280				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.16500				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.16510				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.13581				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.48805				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.48805				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.09332				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.50226				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.48758				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.50171				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.47319				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.50157				0.00	0	
Total BAYA85 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 BAYA85										0.00	0	
BAYB1 On 30/06/2021 Spot Bond					0.00000	100.55893				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.57227				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.57227				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.57227				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.58665				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.57286				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.57286				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.60123				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.98043				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.04500	7.04500	7.04500	108.11686				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.14145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.17464				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.24714				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.69039				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.75500	112.17625	6.75500	112.15566				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.95044				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.21655				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.65500	104.25706	6.65500	104.23841				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.84869				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.75500	108.29352	5.75500	108.27683				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.53064				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.47460				0.00	0	500,000,00
Total BGL15 SPOT										0.00	0	500,000,00
Total For BGL15										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL16 On 25/05/2022 Spot Bond					0.00000	101.10760				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.37892				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.25916				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.45322				0.00	4,437,600,000	1,109,400,000
Total BGL19 SPOT										0.00	4,437,600,000	1,109,400,000
Total For BGL19										0.00	4,437,600,000	1,109,400,000
BGT01 On 12/09/2022 Spot Bond					0.00000	105.24639				0.00	0	350,000,000
Total BGT01 SPOT										0.00	0	350,000,000
Total For BGT01										0.00	0	350,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.68026				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.91775				0.00	24,000,000	12,000,000
Total BID09 SPOT										0.00	24,000,000	12,000,000
Total For BID09										0.00	24,000,000	12,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	101.13192				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.49500	112.35068	5.49500	112.33386				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.54483				0.00	0	50,000,000
Total BID12 SPOT										0.00	0	50,000,000
Total For BID12										0.00	0	50,000,000
BID13 On 14/06/2024 Spot Bond					0.00000	100.79896				0.00	48,000,000	24,000,000
Total BID13 SPOT										0.00	48,000,000	24,000,000
Total For BID13										0.00	48,000,000	24,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	99.27556				0.00	0	
Total BID14 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 BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	99.91059				0.00	22,000,000	11,000,00
Total BID15 SPOT										0.00	22,000,000	11,000,00
Total For BID15										0.00	22,000,000	11,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.86659				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.16112				0.00	3,798,800,000	949,700,00
Total BNPP02 SPOT										0.00	3,798,800,000	949,700,00
Total For BNPP02										0.00	3,798,800,000	949,700,00
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.06090				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	94.81100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.64230				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.41350				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	99.99601				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.26763				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.78958				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.97703				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.37564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 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	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.01572				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	101.02101				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	101.10746				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.12388				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.13315				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.97128				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	101.02098				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	101.06420				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.43420				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.10333				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BWZJ23 SPOT									0.00	0	
Total For BWZJ23									0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.35500	104.26124	4.35500	104.24897			417,034,800,000.00	95,760,000	23,940,000
Total CBL26 SPOT									417,034,800,000.00	95,760,000	23,940,000
Total For CBL26									417,034,800,000.00	95,760,000	23,940,000
CBL28 On 21/05/2021 Spot Bond					0.00000	100.96238			0.00	0	800,000,000
Total CBL28 SPOT									0.00	0	800,000,000
Total For CBL28									0.00	0	800,000,000
CBL29 On 30/04/2024 Spot Bond					0.00000	100.88776			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.54000	114.30667	6.54000	114.28646			2,069,256,000,000.00	316,400,000	79,100,000
Total CCT01 SPOT									2,069,256,000,000.00	316,400,000	79,100,000
Total For CCT01									2,069,256,000,000.00	316,400,000	79,100,000
CCT02 On 12/06/2024 Spot Bond			6.89000	115.35210	6.89000	115.33064			5,467,904,000,000.00	793,600,000	198,400,000
Total CCT02 SPOT									5,467,904,000,000.00	793,600,000	198,400,000
Total For CCT02									5,467,904,000,000.00	793,600,000	198,400,000
CCT03 On 15/03/2025 Spot Bond			7.42000	117.09052	7.42000	117.06695			4,885,328,000,000.00	658,400,000	164,600,000
Total CCT03 SPOT									4,885,328,000,000.00	658,400,000	164,600,000
Total For CCT03									4,885,328,000,000.00	658,400,000	164,600,000
CCT04 On 17/07/2027 Spot Bond			8.84000	106.59799	8.84000	103.89016			502,112,000,000.00	56,800,000	14,200,000
Total CCT04 SPOT									502,112,000,000.00	56,800,000	14,200,000
Total For CCT04									502,112,000,000.00	56,800,000	14,200,000
CGR29 On 08/02/2021 Spot Bond					0.00000	101.55823			0.00	0	
Total CGR29 SPOT									0.00	0	
Total For CGR29									0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.37298			0.00	0	
Total CGR38 SPOT									0.00	0	
Total For CGR38									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.69066			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.44903			0.00	0	
Total CGR43 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 CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.79431				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.05328				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.13087				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.91793				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.91246				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.57009				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	160.68401	3.14000	160.57702				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.27000	2.27000	2.27000	160.84677				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.16939	4.77000	112.91800				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.61200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.04348				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.52500	114.91518	6.52500	114.89480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN362 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	
CLN364 On 20/03/2024 Spot Bond			8.70700	115.99494	8.70700	127.37100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.51938				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	99.92114				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	106.69276				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.35000	104.07051	5.35000	104.05538				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	102.46149	10.98000	102.43125				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	120.78200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	100.29249				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	121.86488	6.50000	123.08400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	106.92700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN386 On 20/03/2021 Spot Bond					0.00000	100.48581				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN387 On 26/01/2021 Spot Bond					0.00000	99.91361				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.49011				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.98905				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.98004				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	101.04200				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	101.27637				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.25000	103.85014	5.25000	103.83547				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.27000	167.71690	2.27000	167.69274				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.47000	131.98479	5.47000	131.95454				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.91000	129.81402	5.91000	129.78276				0.00	0	
Total CLN454 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.40400				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.98093				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.11721				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.26971				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			5.95500	108.05889	5.95500	108.04138				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.09568				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.55133				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.90450				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.09339				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.54600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	56.04068	100.00000	55.91528				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	101.19913				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.29977				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.36793				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.45000	104.83077	5.45000	104.81529				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	102.43165	10.16000	103.79300				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.75500	104.71599	5.75500	104.69984				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.90142				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.57343				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.84107				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.15500	116.39333	6.15500	116.37384				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.12764				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN495 On 20/05/2021 Spot Bond					0.00000	100.91046				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.16697				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.17635				0.00	3,165,600,000	791,400,000
Total CLN502 SPOT										0.00	3,165,600,000	791,400,000
Total For CLN502										0.00	3,165,600,000	791,400,000
CLN503 On 11/10/2024 Spot Bond					0.00000	99.49148				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.77286				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.85008				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.78302				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.71213				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.52442	9.96000	103.49662				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.27965	10.01000	102.25221				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.90560				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.59424	9.60000	101.95955				0.00	0	
Total CLN519 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.58811				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52 On 27/02/2023 Spot Bond					0.00000	100.79402				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52 On 13/05/2021 Spot Bond					0.00000	100.99683				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52 On 09/09/2022 Spot Bond			9.20000	103.41126	9.20000	103.38556				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52 On 24/04/2021 Spot Bond					0.00000	99.93675				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52 On 26/04/2023 Spot Bond					0.00000	100.45366				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52 On 21/02/2024 Spot Bond					0.00000	102.46763				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52 On 25/11/2022 Spot Bond					0.00000	101.95169				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52 On 29/11/2021 Spot Bond					0.00000	101.36697				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53 On 12/03/2021 Spot Bond					0.00000	100.54992				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.58811				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.53223				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN533 SPOT									0.00	0	
Total For CLN533									0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.01891			0.00	0	
Total CLN534 SPOT									0.00	0	
Total For CLN534									0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.27000	8.27000	8.27000	107.75774		7,051,002,000,000.00		852,600,000	
Total CLN535 SPOT								7,051,002,000,000.00		852,600,000	
Total For CLN535								7,051,002,000,000.00		852,600,000	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.60315			0.00	0	
Total CLN536 SPOT									0.00	0	
Total For CLN536									0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	99.94227			0.00	0	
Total CLN537 SPOT									0.00	0	
Total For CLN537									0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.02590			0.00	0	
Total CLN540 SPOT									0.00	0	
Total For CLN540									0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	132.37000			0.00	0	
Total CLN541 SPOT									0.00	0	
Total For CLN541									0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.79147			0.00	0	14,273,495,00
Total CLN542 SPOT									0.00	0	14,273,495,00
Total For CLN542									0.00	0	14,273,495,00
CLN542 On 17/01/2024 Spot Bond					0.00000	100.02467			0.00	0	
Total CLN545 SPOT									0.00	0	
Total For CLN545									0.00	0	
CLN545 On 21/08/2026 Spot Bond			7.74000	114.35718	7.74000	114.33358			0.00	0	
Total CLN546 SPOT									0.00	0	
Total For CLN546									0.00	0	
CLN546 On 29/03/2025 Spot Bond			7.79000	111.18374	7.79000	111.16027		6,119,824,000,000.00		785,600,000	196,400,00
Total CLN547 SPOT								6,119,824,000,000.00		785,600,000	196,400,00
Total For CLN547								6,119,824,000,000.00		785,600,000	196,400,00
CLN547 On 12/11/2025 Spot Bond			7.88000	110.94316	7.88000	110.91947		25,011,120,000,000.00		3,174,000,000	793,500,00
Total CLN548 SPOT								25,011,120,000,000.00		3,174,000,000	793,500,00
Total For CLN548								25,011,120,000,000.00		3,174,000,000	793,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55 On 18/04/2028 Spot Bond					0.00000	310.22047				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.01781				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.00404				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.85705				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.03204				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	122.71500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.06768				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	101.82784	10.19000	101.82294				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			7.74000	111.52681	7.74000	111.50341				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.08016				0.00	0	
Total CLN564 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 CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.77714				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.44085				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.74644				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.99980				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	101.13251				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.33876				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			7.97000	109.82819	7.97000	109.80448				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.06140				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.55112				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	101.00562				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.58113				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.58257				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.01670				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.28411				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.04435				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.74187				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00
Total For CLN582										0.00	0	27,500,000,00
CLN582 On 16/09/2025 Spot Bond					0.00000	100.65247				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.01236				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.72057				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.23447				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.65520				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.53558				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.53127				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59(On 16/09/2025 Spot Bond					0.00000	100.64013				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.48058				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.89000	138.11643	3.89000	111.55714				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.84124				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.36150				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.84124				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.44535				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.26801				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.59576				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.53127				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.53127				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	98.23500				0.00	0	
Total CLN602 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 CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	104.00899				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.01511				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.94678				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.13883				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.01851				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.84151				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.12442	9.32000	102.09886				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	99.94516				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.13789				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.68153				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.80937				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.74180				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.40261				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.26120				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.56162				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.72055				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.15215				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.14754				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	101.05448				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	90.30500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	99.94119				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN625 On 25/01/2023 Spot Bond			5.82500	105.86370	5.82500	105.84718				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.05582				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.20270				0.00	0	1,230,000,00
Total CLN627 SPOT										0.00	0	1,230,000,00
Total For CLN627										0.00	0	1,230,000,00
CLN628 On 31/07/2034 Spot Bond			12.17000	63.30885	12.17000	85.22647				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.81216				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.44000	107.97025	8.44000	107.94600				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.05066				0.00	0	180,000,00
Total CLN631 SPOT										0.00	0	180,000,00
Total For CLN631										0.00	0	180,000,00
CLN632 On 21/05/2021 Spot Bond					0.00000	100.78610				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.20377				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.03973				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.69843				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.80128				0.00	0	
Total CLN636 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 CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.04551				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2021 Spot Bond					0.00000	100.98534				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.91810				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.14855				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN641 On 17/10/2023 Spot Bond					0.00000	100.01263				0.00	0	
Total CLN641 SPOT										0.00	0	
Total For CLN641										0.00	0	
CLN642 On 21/11/2024 Spot Bond					0.00000	100.80611				0.00	0	
Total CLN642 SPOT										0.00	0	
Total For CLN642										0.00	0	
CLN643 On 18/12/2024 Spot Bond					0.00000	100.52109				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 29/01/2022 Spot Bond					0.00000	101.22552				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.52201				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 19/08/2025 Spot Bond					0.00000	101.04551				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 31/05/2026 Spot Bond					0.00000	100.76295				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.04551				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.04551				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.82198				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.04551				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.74859				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.17200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.59519				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.17571				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.27122				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.50867				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.52798				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	98.80600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN662 On 20/12/2023 Spot Bond					0.00000	96.67900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	100.73500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	124.42200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.21100				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.32100				0.00	0	100,000,00
Total CLN666 SPOT										0.00	0	100,000,00
Total For CLN666										0.00	0	100,000,00
CLN667 On 19/08/2025 Spot Bond					0.00000	101.27214				0.00	0	730,000,00
Total CLN667 SPOT										0.00	0	730,000,00
Total For CLN667										0.00	0	730,000,00
CLN668 On 02/05/2023 Spot Bond					0.00000	107.17266				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.52564				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.85545				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.16572				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.63887				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.55596	138.13493	4.55596	111.01227				0.00	0	
Total CLN673 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 CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.55596	138.13493	4.55596	111.01299				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.02226				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.19147				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.26013				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.29640				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.49005				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.17379				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.21379				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.62640				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.46822				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.48168				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.03075				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.55821				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.57409				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.57386				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.50267				0.00	0	150,000,00
Total CLN690 SPOT										0.00	0	150,000,00
Total For CLN690										0.00	0	150,000,00
CLN690 On 01/07/2021 Spot Bond					0.00000	100.35015				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.50272				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.29092				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	90.77350				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.25935				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.43754				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	87.22075				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.64275				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.46322				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.68800				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.89322				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.86249				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.84659				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.57917				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.80853				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.19324				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.29445				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.60365				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.49073				0.00	0	
Total CLN709 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 CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	79.90314				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.15317				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	101.52800				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	100.86067				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.49410				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.49410				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.49410				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	78.91484				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.22722				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.54232				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	77.88508				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	78.21598				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.65913				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	78.94544				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.45290				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.45290				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.45290				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.46131				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.46131				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.46131				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	81.51762				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	82.58878				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000.00
Total CLN732 SPOT										0.00	0	2,500,000.00
Total For CLN732										0.00	0	2,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			7.04500	108.13743	7.04500	108.11686				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.96768				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.20500	112.29825	7.20500	112.27641				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ07 On 23/03/2021 Spot Bond			4.93000	104.54277	4.93000	104.52877				0.00	0	819,700.00
Total COJ07 SPOT										0.00	0	819,700.00
Total For COJ07										0.00	0	819,700.00
COJ08 On 22/06/2026 Spot Bond			8.89000	111.79551	8.89000	111.76881				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			5.93500	114.04341	5.93500	114.02509			6,863,234,000.00	1,156,400,000	69,389,100.00	
Total COJG01 SPOT									6,863,234,000.00	1,156,400,000	69,389,100.00	
Total For COJG01									6,863,234,000.00	1,156,400,000	69,389,100.00	
COT01 On 03/04/2023 Spot Bond			6.59000	107.83328	6.59000	107.81407				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.30000	107.72860	9.30000	107.70169				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			9.39000	101.59281	9.39000	101.56721				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			8.95500	8.95500	8.95500	108.48832				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.77555				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG85 On 21/09/2021 Spot Bond					0.00000	100.50267				0.00	0	
Total DENG85 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 DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.52295				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.28822				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.69654				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	99.88841				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.86121				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.65371				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.47480				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.39264				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.64819				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.15927				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.78684				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.89888				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.14000	8.14000	8.14000	109.24642			1,719,168,000,000.00	211,200,000	52,800,00
Total DSY03 SPOT									1,719,168,000,000.00	211,200,000	52,800,00
Total For DSY03									1,719,168,000,000.00	211,200,000	52,800,00
DSY04 On 21/08/2026 Spot Bond					0.00000	101.33445			0.00	36,000,000	18,000,00
Total DSY04 SPOT									0.00	36,000,000	18,000,00
Total For DSY04									0.00	36,000,000	18,000,00
DSY05 On 21/08/2023 Spot Bond					0.00000	100.85773			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.70500	102.16757	5.70500	102.15196			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.07000	111.64299	6.07000	111.62486			0.00	0	
Total DV23 SPOT									0.00	0	
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	30.27797	100.00000	30.21133			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	30.27797	100.00000	30.21133			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.62500	115.45334	5.62500	115.43593			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.11962	9.69000	104.09285			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.11962	9.69000	104.09285			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.31000	97.99422	11.31000	97.96493			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.29330	10.10000	104.26538			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.29330	10.10000	104.26538			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	100.74468			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.03217				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.58170				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.18141				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.07151				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.65422				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.87904				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.60086				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.63551				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.54645				0.00	1,552,800,000	388,200,000
Total DVFB25 SPOT										0.00	1,552,800,000	388,200,000
Total For DVFB25										0.00	1,552,800,000	388,200,000
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.18284				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.86098				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/01/2025 Spot Bond					0.00000	94.62103				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.85226				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.92211				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.97032				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.65000	104.19423	4.65000	110.92194				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.16000	108.51165	5.16000	108.49638				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.06500	114.51853	6.06500	114.49963				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.50000	101.86648	5.50000	101.84279				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.25000	88.99981	5.25000	88.97992				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	131.37225	2.25000	131.35341				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.57000	135.14228	4.57000	135.11423				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.59300	120.64297	4.59300	120.61788				0.00	0	
Total EL29 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 EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.64000	116.47495	4.64000	116.45081				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.16000	103.25939	5.16000	103.23641				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.22000	91.06736	5.22000	91.04709				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	131.37225	2.25000	131.35341				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	147.08125				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	144.73441				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	111.39673				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	110.43961				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	110.89016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	109.21269				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	101.42873				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	102.90871				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	101.51086				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.13500	104.65329	5.13500	104.63866				0.00	0	20,010,000,00
Total EMM02 SPOT										0.00	0	20,010,000,00
Total For EMM02										0.00	0	20,010,000,00
EMM03 On 04/05/2024 Spot Bond			8.46000	106.64239	8.46000	106.61797				0.00	0	36,200,000,00
Total EMM03 SPOT										0.00	0	36,200,000,00
Total For EMM03										0.00	0	36,200,000,00
EMM04 On 16/05/2028 Spot Bond			10.91000	10.91000	10.91000	96.52589				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.26000	11.26000	11.26000	100.89841				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			8.54000	8.54000	8.54000	104.37403			2,162,328,000,000.00		253,200,000	
Total EMM06 SPOT									2,162,328,000,000.00		253,200,000	
Total For EMM06									2,162,328,000,000.00		253,200,000	
EMM07 On 10/07/2027 Spot Bond			8.54000	8.54000	8.54000	105.94181				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.54000	11.54000	11.54000	78.37232				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			10.34000	10.34000	10.34000	102.15826				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.54000	11.54000	11.54000	95.96474				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.85198				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.72815				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.61414				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.63251				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.56642				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.55191				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.98050				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.76636				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.49509				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.98530				0.00	0	
Total EPFC47 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 EPFC47										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	100.67747				0.00	20,000,000	10,000,00
Total EQT002 SPOT										0.00	20,000,000	10,000,00
Total For EQT002										0.00	20,000,000	10,000,00
EQT00: On 03/06/2024 Spot Bond					0.00000	100.69744				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.01366				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.64712				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	99.84327				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.89230				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.84789				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.96329				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.85676				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.90113				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.83372				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.81239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.94550				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.47500	108.41525	5.47500	108.39933				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	99.92048	10.00000	99.89399				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			7.65000	103.24187	7.65000	103.22058				0.00	0	2,500,000.00
Total ES26 SPOT										0.00	0	2,500,000.00
Total For ES26										0.00	0	2,500,000.00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.39748	7.85000	102.37582				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.44000	76.64790	11.52000	76.19906		58,156,384,000,000.00		5,083,600,000	9,040,900,000	
Total ES33 SPOT								58,156,384,000,000.00		5,083,600,000	9,040,900,000	
Total For ES33								58,156,384,000,000.00		5,083,600,000	9,040,900,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.65848	7.50000	102.63761				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.04500	75.06565	12.04500	75.04155		47,307,942,000,000.00		3,927,600,000	2,881,900,000	
Total ES42 SPOT								47,307,942,000,000.00		3,927,600,000	2,881,900,000	
Total For ES42								47,307,942,000,000.00		3,927,600,000	2,881,900,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.05620	8.50000	102.03287				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.02764				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.68469				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX05 On 13/06/2024 Spot Bond					0.00000	99.57083				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.49849				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.16903				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.84264				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.88991				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.93492				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.88623				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.13257				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.88349				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.07332				0.00	0	30,000,0€
Total FRB13 SPOT										0.00	0	30,000,0€
Total For FRB13										0.00	0	30,000,0€
FRB14 On 02/06/2021 Spot Bond			5.48500	5.48500	5.48500	102.95771				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.28638				0.00	0	
Total FRB17 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 FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	100.73802				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.42500	104.66178	6.42500	104.64363				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	100.62705				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.06680				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.39114				0.00	540,000,000	1,027,000,000
Total FRB22 SPOT										0.00	540,000,000	1,027,000,000
Total For FRB22										0.00	540,000,000	1,027,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.39739				0.00	0	297,064,900
Total FRB23 SPOT										0.00	0	297,064,900
Total For FRB23										0.00	0	297,064,900
FRB24 On 08/11/2023 Spot Bond					0.00000	104.45383				0.00	89,080,000	23,270,000
Total FRB24 SPOT										0.00	89,080,000	23,270,000
Total For FRB24										0.00	89,080,000	23,270,000
FRB25 On 19/09/2024 Spot Bond					0.00000	102.81103				0.00	102,520,000	8,045,630,000
Total FRB25 SPOT										0.00	102,520,000	8,045,630,000
Total For FRB25										0.00	102,520,000	8,045,630,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.76946				0.00	0	93,329,700
Total FRB26 SPOT										0.00	0	93,329,700
Total For FRB26										0.00	0	93,329,700
FRB27 On 03/06/2026 Spot Bond			8.24000	109.69645	8.24000	109.67212				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	101.26191				0.00	520,000,000	260,000,000

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 FRB28 SPOT										0.00	520,000,000	260,000,000
Total For FRB28										0.00	520,000,000	260,000,000
FRBI22 On 31/01/2022 Spot Bond			1.32500	169.32316	1.32500	169.30310				0.00	0	5,986,000,000
Total FRBI22 SPOT										0.00	0	5,986,000,000
Total For FRBI22										0.00	0	5,986,000,000
FRBI23 On 07/12/2023 Spot Bond			2.10000	2.10000	2.10000	312.90964				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.71500	2.71500	2.71500	146.54445				0.00	0	4,000,000,000
Total FRBI25 SPOT										0.00	0	4,000,000,000
Total For FRBI25										0.00	0	4,000,000,000
FRBI28 On 31/03/2028 Spot Bond			4.37000	186.34883	4.37000	186.31131				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.75000	4.75000	4.75000	97.94556				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	209.22790				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			6.03000	78.62689	6.03000	78.60756				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.49000	85.00375	5.49000	84.98401				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.41937	5.41937	5.41937	81.92279				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.48100	5.48100	5.48100	81.22987				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC16: On 31/01/2025 Spot Bond			4.07000	4.07000	4.07000	140.65394				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	91.47918				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.38000	167.53141	2.38000	169.80166				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.24000	166.09172	3.24000	168.35782				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.26023				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.58728				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.85877				0.00	0	
Total FRC256 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 FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.26295				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.39671				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.23368				0.00	0	220,000,00
Total FRC271 SPOT										0.00	0	220,000,00
Total For FRC271										0.00	0	220,000,00
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.55236				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	102.16386	9.80000	102.13687				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.66291				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.80938				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.54480				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	110.45946				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.86062				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.38749				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.53413				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.50302				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.47497				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.91850				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 26/01/2021 Spot Bond					0.00000	101.50849				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC291 On 18/04/2021 Spot Bond					0.00000	100.01088				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.01006				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.95305				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.97108				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.62875				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.14380				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.85537				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	100.94805				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.31325				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.73124				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.72988				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.46484				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.53463				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.64000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.56000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.58677				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	111.58000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	97.77316				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.61928				0.00	0	
Total FRC316 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 FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.25187				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	97.99090				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	100.58662				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.60015				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.54036				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.24952				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	100.94343				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.30456				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.76241				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	101.01475				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.08789				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	101.16565				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	101.16565				0.00	0	1,730,000,00
Total FRC332 SPOT										0.00	0	1,730,000,00
Total For FRC332										0.00	0	1,730,000,00
FRC33: On 05/03/2021 Spot Bond					0.00000	100.56312				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.86317				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	106.24555				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.01810				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 09/06/2021 Spot Bond					0.00000	100.65521				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.28609				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.46295				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.69409				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	100.79819				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.48588				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 15/10/2022 Spot Bond					0.00000	100.09436				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	101.06424				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.63009				0.00	66,666,700	66,666,700
Total FRC346 SPOT										0.00	66,666,700	66,666,700
Total For FRC346										0.00	66,666,700	66,666,700
FRC34 On 27/03/2024 Spot Bond					0.00000	100.61921				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.42694				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.24984				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	101.12352				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.84904				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.59926				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.94521				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.33377				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.77422				0.00	0	
Total FRC355 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 FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000,00
Total FRC356 SPOT										0.00	0	4,000,000,00
Total For FRC356										0.00	0	4,000,000,00
FRC66 On 31/01/2022 Spot Bond			3.02000	3.02000	3.02000	168.72540				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.96000	2.96000	2.96000	168.82587				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.94000	2.94000	2.94000	168.85937				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.90000	94.27668	4.90000	94.25627				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.15000	101.48025	5.15000	101.45785				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.56633				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.87184				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.53235				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.15822				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.48654				0.00	54,000,000	27,000,00
Total FRJ24 SPOT										0.00	54,000,000	27,000,00
Total For FRJ24										0.00	54,000,000	27,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.51469				0.00	540,000,000	6,205,000,00

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 FRJ25 SPOT										0.00	540,000,000	6,205,000,00
Total For FRJ25										0.00	540,000,000	6,205,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.95420				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.07945				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.80101				0.00	0	7,000,000,00
Total FRJ29 SPOT										0.00	0	7,000,000,00
Total For FRJ29										0.00	0	7,000,000,00
FRS10 On 15/01/2024 Spot Bond			4.67800	4.67800	4.67800	87.78943				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.07000	5.07000	5.07000	104.22442				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.37858				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.95046				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.21000	100.68404	5.21000	102.35475				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.19000	202.70867	5.19000	202.66337				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.35000	98.85521	5.35000	100.52590				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.22000	5.22000	5.22000	202.06081				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS114 On 31/01/2025 Spot Bond			3.62000	141.58151	3.62000	143.06164				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	123.13296	3.70500	124.80429				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.15000	101.48025	5.15000	103.15099				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.34000	199.71763	5.34000	199.67216				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.39000	198.73248	5.39000	198.68703				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.15000	179.75010	3.15000	145.62769				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.42000	198.14426	5.42000	198.09876				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.35000	98.85521	5.35000	100.52590				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.12000	177.69699	5.12000	177.65763				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.10000	89.71394	6.10000	91.38459				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.01000	178.93660	5.01000	178.89749				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.07000	178.25922	5.07000	178.21996				0.00	0	
Total FRS131 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 FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.93000	188.46099	5.93000	188.41516				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.05000	90.29055	6.05000	91.96119				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.35000	5.35000	5.35000	100.52590				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.33000	99.11400	5.33000	100.78470				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.88000	180.41439	4.88000	180.37560				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.70000	192.75486	5.70000	192.70918				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.01000	178.93660	5.01000	178.89749				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.01000	178.93660	5.01000	178.89749				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.30000	175.68979	5.30000	175.65001				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.92000	139.97205	3.92000	141.45122				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.08000	168.03802	2.08000	170.30973				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.36000	175.02651	5.36000	174.98663				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.40000	174.58593	5.40000	174.54596				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.89000	140.13204	3.89000	141.61131				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.87500	180.47152	4.87500	180.43272				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.41000	5.41000	5.41000	174.43598				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16(On 06/06/2025 Spot Bond					0.00000	16.01929				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.14083				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.01345				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.01799				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	100.52667				0.00	300,000,000	100,000,000
Total FRS180 SPOT										0.00	300,000,000	100,000,000
Total For FRS180										0.00	300,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS182 On 27/09/2025 Spot Bond					0.00000	100.40220				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	146.10910				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	163.48483				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	158.00460				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	160.11941				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	134.77508				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	24.28896				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.96247				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.12039				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.01367				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.80511				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS202										0.00	0	
FRS202 On 15/03/2021 Spot Bond					0.00000	117.13360				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.11098				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.86388				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	124.36794				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	115.23204				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.71467				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.41850				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	106.09527				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.42752				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	107.20967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	106.02022				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.48588				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.98103				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	102.11952				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	105.56959				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.99971				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	97.22249				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	98.42087				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.80483				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 ^t On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.07507				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 ^t On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS23 ⁱ On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 ^t On 13/10/2023 Spot Bond					0.00000	105.06902				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 ^t On 23/10/2025 Spot Bond					0.00000	103.65641				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 ^t On 31/03/2032 Spot Bond					0.00000	98.31780				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 ⁱ On 04/12/2022 Spot Bond					0.00000	100.90689				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 ⁱ On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 ⁱ On 09/12/2023 Spot Bond					0.00000	101.06334				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 ⁱ On 29/12/2025 Spot Bond					0.00000	98.95056				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 ^t On 20/12/2021 Spot Bond					0.00000	100.18070				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 ^t On 19/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total FRS246 SPOT										0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS246										0.00	0	3,000,000,00
FRS247 On 20/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS248 On 22/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			183,780,630,000,000.00		21,837,806,300	21,837,806,300
Total FRS248 SPOT									13,780,630,000,000.00		21,837,806,300	21,837,806,300
Total For FRS248									13,780,630,000,000.00		21,837,806,300	21,837,806,300
FRS36 On 07/12/2023 Spot Bond			2.14000	2.14000	2.14000	312.57627				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.88000	314.79314	1.88000	314.75093				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.88000	1.88000	1.88000	314.75093				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.32000	171.62752	1.32000	171.60720				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.32000	169.33173	1.32000	169.31168				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.09284				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.05000	94.16587	5.05000	94.14531				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.71000	67.24418	4.71000	100.32826				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	146.23596				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.32000	3.32000	3.32000	144.69341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.94000	2.94000	2.94000	305.99979			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.67500	4.67500	4.67500	109.15097			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.49000	119.42364	5.49000	119.40588		65,880,000,000.00		12,000,000	6,000,00
Total FRX24 SPOT								65,880,000,000.00		12,000,000	6,000,00
Total For FRX24								65,880,000,000.00		12,000,000	6,000,00
FRX25 On 26/07/2025 Spot Bond			5.84000	115.20668	5.84000	115.18866			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.65000	116.25022	6.65000	116.22932		14,630,000,000,000.00		2,200,000,000	4,240,000,00
Total FRX26 SPOT								14,630,000,000,000.00		2,200,000,000	4,240,000,00
Total For FRX26								14,630,000,000,000.00		2,200,000,000	4,240,000,00
FRX27 On 07/03/2027 Spot Bond			6.63000	121.51733	6.63000	121.49544			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.05000	117.55927	7.05000	117.53713			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.29000	113.78206	8.29000	113.75695			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.75000	108.91817	8.75000	108.89282			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.65000	116.50391	8.65000	116.47681			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.96500	77.16740	10.96500	77.14477		46,281,072,000,000.00		4,220,800,000	1,055,200,00
Total FRX45 SPOT								16,281,072,000,000.00		4,220,800,000	1,055,200,00
Total For FRX45								16,281,072,000,000.00		4,220,800,000	1,055,200,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.27502				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.57235				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.78854				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.69881				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.74620				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.77497				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.78343				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.96341				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.62091				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.70201				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.81760				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.64804				0.00	0	
Total GH5A31 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 GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.69642				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.02621				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.35000	104.96762	4.35000	104.94653				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.31252				0.00	48,000,000	24,000,00
Total GRT07 SPOT										0.00	48,000,000	24,000,00
Total For GRT07										0.00	48,000,000	24,000,00
GRT11 On 13/05/2021 Spot Bond					0.00000	100.99471				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.00088				0.00	12,000,000	6,000,00
Total GRT14 SPOT										0.00	12,000,000	6,000,00
Total For GRT14										0.00	12,000,000	6,000,00
GRT16 On 17/10/2021 Spot Bond					0.00000	100.14577				0.00	42,000,000	21,000,00
Total GRT16 SPOT										0.00	42,000,000	21,000,00
Total For GRT16										0.00	42,000,000	21,000,00
GRT17 On 17/10/2023 Spot Bond			5.63500	113.97908	5.63500	113.96168				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.57833				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.13744				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.19000	107.35067	8.19000	107.32700				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.01188				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.12547				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.36578				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.94631				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.49826				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.93132				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.53751				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.56033				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.02413				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.69225				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.47026				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.01840				0.00	211,200,000	52,800,000
Total GRT33 SPOT										0.00	211,200,000	52,800,000
Total For GRT33										0.00	211,200,000	52,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	97.38643				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.36732				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.30792				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.85126				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.38265				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.96254				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.82914				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.44695				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.42433				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.38076				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.32664				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.81066				0.00	0	
Total H10T3 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 H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.84057				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.30083				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.70332				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.66207				0.00	612,000,000	153,000,00
Total HILB07 SPOT										0.00	612,000,000	153,000,00
Total For HILB07										0.00	612,000,000	153,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	97.53419				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.60584				0.00	296,400,000	74,100,00
Total HILB09 SPOT										0.00	296,400,000	74,100,00
Total For HILB09										0.00	296,400,000	74,100,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.09245				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.83834				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.68963				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.63145				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.32901				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.30897				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.30331				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.48000	309.80689	2.48000	309.76027				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.83000	2.83000	2.83000	313.74594				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.84000	107.33405	9.84000	107.30604				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.23000	74.41809	5.23000	94.12792				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.58000	84.04931	11.58000	84.02361			31,979,328,000,000.00	2,761,600,000	5,040,400,000	
Total HWAY34 SPOT									11,979,328,000,000.00	2,761,600,000	5,040,400,000	
Total For HWAY34									11,979,328,000,000.00	2,761,600,000	5,040,400,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.06992	100.00000	9.04996			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.64000	83.21766	11.64000	83.19209			30,431,616,000,000.00	2,614,400,000	5,673,600,000	
Total HWAY35 SPOT									10,431,616,000,000.00	2,614,400,000	5,673,600,000	
Total For HWAY35									10,431,616,000,000.00	2,614,400,000	5,673,600,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.06905	100.00000	9.04909			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	100.25614			0.00	0	25,000,000,000	
Total HWF11 SPOT									0.00	0	25,000,000,000	
Total For HWF11									0.00	0	25,000,000,000	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.06897			0.00	0	10,000,000,000	
Total HWF12 SPOT									0.00	0	10,000,000,000	
Total For HWF12									0.00	0	10,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWF13 On 28/11/2022 Spot Bond					0.00000	100.69937				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.46500	147.98000	2.47000	147.92951			248,928,917,330,000.00	100,985,362,000	356,908,069,200	
Total I2025 SPOT									18,928,917,330,000.00	100,985,362,000	356,908,069,200	
Total For I2025									18,928,917,330,000.00	100,985,362,000	356,908,069,200	
I2029 On 31/03/2029 Spot Bond			3.88000	104.43403	3.88000	104.41438			683,994,219,600,000.00	176,287,170,000	221,509,635,000	
Total I2029 SPOT									13,994,219,600,000.00	176,287,170,000	221,509,635,000	
Total For I2029									13,994,219,600,000.00	176,287,170,000	221,509,635,000	
I2033 On 28/02/2033 Spot Bond			4.40000	99.25448	4.40000	99.23434			159,507,515,200,000.00	36,251,708,000	134,590,027,200	
Total I2033 SPOT									19,507,515,200,000.00	36,251,708,000	134,590,027,200	
Total For I2033									19,507,515,200,000.00	36,251,708,000	134,590,027,200	
I2038 On 31/01/2038 Spot Bond			4.45000	111.34966	4.45000	111.32714			350,147,150,850,000.00	78,684,753,000	348,774,221,200	
Total I2038 SPOT									10,147,150,850,000.00	78,684,753,000	348,774,221,200	
Total For I2038									10,147,150,850,000.00	78,684,753,000	348,774,221,200	
I2046 On 31/03/2046 Spot Bond			4.51000	100.44313	4.51000	100.42252			525,492,003,740,000.00	116,517,074,000	397,177,717,800	
Total I2046 SPOT									15,492,003,740,000.00	116,517,074,000	397,177,717,800	
Total For I2046									15,492,003,740,000.00	116,517,074,000	397,177,717,800	
I2050 On 31/12/2050 Spot Bond			4.49000	101.73251	4.49000	101.71163			178,482,097,760,000.00	39,751,024,000	247,574,942,000	
Total I2050 SPOT									18,482,097,760,000.00	39,751,024,000	247,574,942,000	
Total For I2050									18,482,097,760,000.00	39,751,024,000	247,574,942,000	
IBL101 On 24/05/2022 Spot Bond			5.47000	5.47000	5.47000	106.03754			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.92769			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.60000	308.82130	2.60000	308.77382			0.00	0		
Total IBL109 SPOT									0.00	0		
Total For IBL109									0.00	0		
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.05923			0.00	0		
Total IBL110 SPOT									0.00	0		
Total For IBL110									0.00	0		
IBL113 On 21/05/2021 Spot Bond					0.00000	100.72086			0.00	0		
Total IBL113 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 IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.93468				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.75788				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.84397				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.35760				0.00	420,000,000	210,000,00
Total IBL123 SPOT										0.00	420,000,000	210,000,00
Total For IBL123										0.00	420,000,000	210,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.84482				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.14126				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.80844				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.13122				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.96586				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.42433				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.01069				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.80927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.75298				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.64553				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.57309				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.77267				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.75382				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.74957				0.00	48,000,000	24,000,000
Total IBL142 SPOT										0.00	48,000,000	24,000,000
Total For IBL142										0.00	48,000,000	24,000,000
IBL143 On 11/03/2021 Spot Bond					0.00000	100.51169				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.47333				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.26796				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.64136				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.67246				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL150 On 26/08/2022 Spot Bond					0.00000	101.75130				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.74465				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		25,000,000,000	25,000,000,000	
Total IBL155 SPOT								10,000,000,000,000.00		25,000,000,000	25,000,000,000	
Total For IBL155								10,000,000,000,000.00		25,000,000,000	25,000,000,000	
IBL156 On 21/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		520,000,000,000,000.00		5,200,000,000	5,200,000,000	
Total IBL156 SPOT								10,000,000,000,000.00		5,200,000,000	5,200,000,000	
Total For IBL156								10,000,000,000,000.00		5,200,000,000	5,200,000,000	
IBL157 On 21/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		520,000,000,000,000.00		5,200,000,000	5,200,000,000	
Total IBL157 SPOT								10,000,000,000,000.00		5,200,000,000	5,200,000,000	
Total For IBL157								10,000,000,000,000.00		5,200,000,000	5,200,000,000	
IBL36 On 31/01/2022 Spot Bond			1.43000	1.43000	1.43000	169.12303				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.11500	115.82578	6.11500	115.80682				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.10062				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.72000	168.64898	1.72000	170.92247				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.54500	111.18115	4.54500	111.16735				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.10964				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.35500	103.69999	4.35500	103.68779				0.00	0	
Total IBL88 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 IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	79.46874	100.00000	79.30455				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	100.86298				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.22595				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.51585				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.41000	108.57254	7.41000	108.55071				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.81000	110.95735	9.81000	111.21430				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.65190				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.01000	114.26567	8.01000	114.24102				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.91931				0.00	12,000,000	6,000,000
Total IDCG12 SPOT										0.00	12,000,000	6,000,000
Total For IDCG12										0.00	12,000,000	6,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.73388				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.87982				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.67087				0.00	1,548,000,000	1,524,000,000

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 IDCG15 SPOT										0.00	1,548,000,000	1,524,000,000
Total For IDCG15										0.00	1,548,000,000	1,524,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.31338				0.00	28,000,000	14,000,000
Total IDCG16 SPOT										0.00	28,000,000	14,000,000
Total For IDCG16										0.00	28,000,000	14,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.00036				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.51570				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.84842				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.46660				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.77285				0.00	24,000,000	637,000,000
Total IDCG21 SPOT										0.00	24,000,000	637,000,000
Total For IDCG21										0.00	24,000,000	637,000,000
IDCG22 On 29/01/2027 Spot Bond					0.00000	99.99527				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.54240				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			6.89000	107.15822	6.89000	107.13828				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			5.21000	103.17487	5.21000	103.16032				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										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
ING362 On 24/02/2021 Spot Bond					0.00000	100.76469				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.95662				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.77057				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	94.95898				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.75026				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.56186				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.65500	105.99847	6.65500	105.97922				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.94246				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	99.97765				0.00	400,000,000	200,000,000
Total INLV06 SPOT										0.00	400,000,000	200,000,000
Total For INLV06										0.00	400,000,000	200,000,000
IPF16 On 17/12/2021 Spot Bond					0.00000	100.53544				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.44608				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.45422				0.00	0	
Total IPF19 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 IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.08354				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.56658				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.05714				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.08908				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.99974				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.01949				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.35191				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.62281				0.00	1,055,200,000	263,800,00
Total IPF31 SPOT										0.00	1,055,200,000	263,800,00
Total For IPF31										0.00	1,055,200,000	263,800,00
IPF32 On 01/07/2026 Spot Bond					0.00000	100.26193				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.56220				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	99.93322	2.75000	99.92581				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.77000	170.57053	5.77000	170.52977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.50803				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.65500	105.84901	6.65500	105.82978				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.32897				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.14238				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.63182				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.82000	3.82000	3.82000	165.10054				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.13405				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.47500	106.71410	7.47500	106.69248				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.28071				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.49000	7.49000	7.49000	106.04788				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.63658				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV045 On 31/01/2022 Spot Bond			2.32000	167.63256	2.32000	167.60819				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.57016				0.00	1,159,600,000	289,900,000
Total IV046 SPOT										0.00	1,159,600,000	289,900,000
Total For IV046										0.00	1,159,600,000	289,900,000
IV050 On 26/06/2024 Spot Bond					0.00000	102.12225				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.67000	171.64519	5.67000	171.60463				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.33563				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.65500	99.32445	10.65500	99.29644				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.97000	105.41973	5.97000	105.40271				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.38198				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.39133				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.38510				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.29708				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.62000	103.02896	5.62000	103.01338				0.00	0	
Total IVC110 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 IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.61300				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.10522				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.41456				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.31265				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.82683				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.15218				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.70414				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.26691				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.31878				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.44377				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.09015				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.04162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.75132				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	370,000,00
Total IVC153 SPOT										0.00	0	370,000,00
Total For IVC153										0.00	0	370,000,00
IVC154 On 05/02/2021 Spot Bond					0.00000	100.94140				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	99.98702				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.33527				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.54502				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.55894				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.38630				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.88301				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.02052				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC176 On 05/06/2023 Spot Bond					0.00000	100.66423				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.32896				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.16596				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.16446				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.16446				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.89796				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.96592				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.55182				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.40707				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.35608				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.64085	7.40000	100.62076				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.76849				0.00	0	
Total IVC187 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 IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.82097				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.55095				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ023 On 21/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.96754				0.00	0	
Total IVZ023 SPOT										0.00	0	
Total For IVZ023										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.89189				0.00	0	
Total IVZ024 SPOT										0.00	0	
Total For IVZ024										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.81636				0.00	0	
Total IVZ025 SPOT										0.00	0	
Total For IVZ025										0.00	0	
IVZ026 On 09/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.76248				0.00	0	
Total IVZ026 SPOT										0.00	0	
Total For IVZ026										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.69790				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			4.05000	4.05000	4.05000	99.67925				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			4.05000	4.05000	4.05000	99.65720				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			4.05000	4.05000	4.05000	99.60213				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			4.05000	4.05000	4.05000	99.58012				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.50316				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.42632				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.34162				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.10000	4.10000	4.10000	99.26408				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.18666				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.10937				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.59108				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.22945				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.20500	105.38871	6.20500	105.37102				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.95989				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.59815				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP014 On 19/07/2024 Spot Bond					0.00000	100.02682				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.46147				0.00	422,000,000	105,500,000
Total KAP015 SPOT										0.00	422,000,000	105,500,000
Total For KAP015										0.00	422,000,000	105,500,000
KAP016 On 29/04/2022 Spot Bond					0.00000	99.52743				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.02955				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	99.94184				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			7.98000	131.51190	7.98000	131.48348				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.09343				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.99066				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.43500	106.13043	6.43500	106.11197				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.60312				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.45500	108.66046	8.45500	108.63573				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.03226				0.00	0	
Total LBK26 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 LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.75611				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.91000	95.50229	11.91000	95.47178			13,672,680,000,000.00	1,148,000,000	287,000,00	
Total LBK28 SPOT									13,672,680,000,000.00	1,148,000,000	287,000,00	
Total For LBK28									13,672,680,000,000.00	1,148,000,000	287,000,00	
LBK29 On 07/06/2023 Spot Bond			9.50500	101.64355	9.50500	101.61762			0.00	0		
Total LBK29 SPOT									0.00	0		
Total For LBK29									0.00	0		
LBK30 On 20/09/2021 Spot Bond					0.00000	95.64607			0.00	0		
Total LBK30 SPOT									0.00	0		
Total For LBK30									0.00	0		
LBK31 On 20/09/2023 Spot Bond					0.00000	92.22768			0.00	0		
Total LBK31 SPOT									0.00	0		
Total For LBK31									0.00	0		
LBK32 On 08/11/2023 Spot Bond					0.00000	101.04829			0.00	0		
Total LBK32 SPOT									0.00	0		
Total For LBK32									0.00	0		
LBK33 On 07/12/2025 Spot Bond					0.00000	100.20792			0.00	0		
Total LBK33 SPOT									0.00	0		
Total For LBK33									0.00	0		
LBK35 On 26/03/2024 Spot Bond					0.00000	94.47768			0.00	0		
Total LBK35 SPOT									0.00	0		
Total For LBK35									0.00	0		
LBK37 On 25/06/2024 Spot Bond					0.00000	94.02261			0.00	0		
Total LBK37 SPOT									0.00	0		
Total For LBK37									0.00	0		
LBK38 On 16/02/2023 Spot Bond					0.00000	84.72856			0.00	0		
Total LBK38 SPOT									0.00	0		
Total For LBK38									0.00	0		
LGL05 On 12/12/2021 Spot Bond					0.00000	101.72667			0.00	0		
Total LGL05 SPOT									0.00	0		
Total For LGL05									0.00	0		
LGL06 On 04/10/2022 Spot Bond			6.00500	109.74086	6.00500	109.72303			0.00	0	2,500,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL06 SPOT										0.00	0	2,500,000.00
Total For LGL06										0.00	0	2,500,000.00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.54453				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.86140				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.04195				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.47173				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.71124				0.00	477,600,000	119,400.00
Total LGL11 SPOT										0.00	477,600,000	119,400.00
Total For LGL11										0.00	477,600,000	119,400.00
LHL27 On 13/02/2021 Spot Bond					0.00000	101.46700				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.73032				0.00	380,000,000	95,000.00
Total LHL28 SPOT										0.00	380,000,000	95,000.00
Total For LHL28										0.00	380,000,000	95,000.00
LOM02 On 30/01/2024 Spot Bond					0.00000	99.78121				0.00	183,600,000	45,900.00
Total LOM02 SPOT										0.00	183,600,000	45,900.00
Total For LOM02										0.00	183,600,000	45,900.00
LOM03 On 25/11/2024 Spot Bond					0.00000	101.11499				0.00	151,200,000	37,800.00
Total LOM03 SPOT										0.00	151,200,000	37,800.00
Total For LOM03										0.00	151,200,000	37,800.00
LOM04 On 25/05/2025 Spot Bond					0.00000	101.14610				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.80034				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.83418				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.85955				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 29/01/2021 Spot Bond					0.00000	99.86285				0.00	0	
Total MAQ193 SPOT										0.00	0	
Total For MAQ193										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.85755				0.00	3,000,000,000	1,500,000,000
Total MBF059 SPOT										0.00	3,000,000,000	1,500,000,000
Total For MBF059										0.00	3,000,000,000	1,500,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	100.97147				0.00	14,000,000	7,000,000
Total MBF061 SPOT										0.00	14,000,000	7,000,000
Total For MBF061										0.00	14,000,000	7,000,000
MBF06 On 07/06/2022 Spot Bond					0.00000	100.80771				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.42205				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.54534				0.00	0	2,920,000,000
Total MBF066 SPOT										0.00	0	2,920,000,000
Total For MBF066										0.00	0	2,920,000,000
MBF06 On 17/11/2021 Spot Bond					0.00000	100.68808				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.75023				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.86016				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.74351				0.00	0	
Total MBP039 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 MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.73614				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.10940				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.08835				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.92579				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.31455				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.44614				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.04027				0.00	0	1,100,000,00
Total MBP046 SPOT										0.00	0	1,100,000,00
Total For MBP046										0.00	0	1,100,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.68750				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.31456				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.32108				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.14139				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.61452				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.78000	104.29495	4.78000	104.28139			0.00	0	
Total MMIG02 SPOT									0.00	0	
Total For MMIG02									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			6.92000	6.92000	6.92000	121.84504			0.00	0	800,000,00
Total MMIG04 SPOT									0.00	0	800,000,00
Total For MMIG04									0.00	0	800,000,00
MMIG0 On 12/08/2022 Spot Bond			5.25500	113.07908	5.25500	113.06314			0.00	0	2,240,000,00
Total MMIG05 SPOT									0.00	0	2,240,000,00
Total For MMIG05									0.00	0	2,240,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.11750			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.01702			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.15719			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			7.54000	109.27388	7.54000	109.25167		758,222,400,000.00		100,560,000	25,140,00
Total MML02 SPOT								758,222,400,000.00		100,560,000	25,140,00
Total For MML02								758,222,400,000.00		100,560,000	25,140,00
MTN07 On 13/07/2022 Spot Bond					0.00000	100.12828			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.87128			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.01367			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.53145			0.00	0	
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN12 On 04/06/2023 Spot Bond					0.00000	101.16248				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.54945				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.94601				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.98533				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.02263				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.04240				0.00	24,000,000	12,000,000
Total MTN17 SPOT										0.00	24,000,000	12,000,000
Total For MTN17										0.00	24,000,000	12,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	99.20281				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.64479				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.44073				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.86825				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.87324				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.49000	103.05954	7.49000	103.03895				0.00	0	
Total MTN23 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 MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.86243				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.02911				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.84952				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.83347				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.83347				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.89784				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.28928				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.07264				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.49422				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.63697				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.96948				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.42949				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.55314				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.65808				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.75444				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.47500	106.21821	5.47500	106.20237				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.05500	108.98686	6.05500	113.99023				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.42000	108.80775	8.42000	114.02543			515,304,000,000.00		61,200,000	15,300,000
Total NAM04 SPOT									515,304,000,000.00		61,200,000	15,300,000
Total For NAM04									515,304,000,000.00		61,200,000	15,300,000
NBG01 On 29/04/2022 Spot Bond					0.00000	101.16281				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.20187				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.07701				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.03547				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG05 On 25/10/2024 Spot Bond					0.00000	99.95006				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.35500	103.83689	5.35500	103.82178				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.20476	9.38000	103.17862				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.62000	115.07686	5.62000	115.05924				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.50500	102.69307	4.50500	102.68064				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			4.92000	107.84150	4.92000	107.82726				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.54000	118.17310	5.54000	118.15555				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.31000	118.54294	6.31000	118.52270				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			5.45000	106.77446	5.45000	106.75869				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.30000	119.68359	6.30000	119.66319			81,396,000,000.00		12,920,000	3,230,00
Total NBK20A SPOT									81,396,000,000.00		12,920,000	3,230,00
Total For NBK20A									81,396,000,000.00		12,920,000	3,230,00
NBK20 On 25/06/2021 Spot Bond					0.00000	100.46625				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.34000	116.79119	7.34000	116.76793				0.00	0	
Total NBK21A 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 NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.54500	111.33073	4.54500	111.31690			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.02500	121.12724	6.02500	121.10738			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.06500	122.58070	7.06500	122.55719			0.00	0	1,000,000.00
Total NBK24A SPOT									0.00	0	1,000,000.00
Total For NBK24A									0.00	0	1,000,000.00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.94170			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.01500	5.01500	5.01500	115.52566			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	104.10965			0.00	14,000,000	7,000,000
Total NBK25B SPOT									0.00	14,000,000	7,000,000
Total For NBK25B									0.00	14,000,000	7,000,000
NBK26 On 10/05/2023 Spot Bond			100.00000	26.42942	100.00000	26.37028			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.02519			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.25000	119.13239	7.25000	119.10896			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			4.95000	116.59687	4.95000	116.58137			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.41000	123.76744	6.41000	123.74622			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.58000	115.26376	5.58000	115.24652		91,735,200,000.00		16,440,000	4,110,000

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 NBK30A SPOT										91,735,200,000.00	16,440,000	4,110,00
Total For NBK30A										91,735,200,000.00	16,440,000	4,110,00
NBK30I On 18/02/2021 Spot Bond					0.00000	100.99554				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.70500	111.35775	5.70500	111.34045				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.22874				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.15250				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.20671				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.66328				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.67032				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.21500	9.21500	9.21500	71.74405				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.54776				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.24014				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.56334				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK44I On 15/02/2021 Spot Bond					0.00000	100.84972				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.91429				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.96267				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.47389				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.97772				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.45018				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.22138				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.19968				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.31377				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.49462				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.79641				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.42877				0.00	0	
Total NBKB55 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 NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.00418				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.12237				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.42146				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.08989				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.18898				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.67774				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.48594				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			8.38500	109.82607	8.38500	109.80115				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.48173				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.42000	109.20626	8.42000	109.18138				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	

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	100.48594				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.49256				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.50097				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.48796				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.54206				0.00	48,000,000	24,000,00
Total NEDT1B SPOT										0.00	48,000,000	24,000,00
Total For NEDT1B										0.00	48,000,000	24,000,00
NET53 On 17/04/2021 Spot Bond					0.00000	100.01232				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.63198				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.93945				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.72493				0.00	938,800,000	234,700,00
Total NGL02 SPOT										0.00	938,800,000	234,700,00
Total For NGL02										0.00	938,800,000	234,700,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.27484				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.38101				0.00	0	1,000,000,00
Total NGL04 SPOT										0.00	0	1,000,000,00
Total For NGL04										0.00	0	1,000,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	100.63684				0.00	0	
Total NGL05 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 NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.95880				0.00	0	550,000,00
Total NGL06 SPOT										0.00	0	550,000,00
Total For NGL06										0.00	0	550,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	99.16298				0.00	4,318,000,000	1,079,500,00
Total NGL07 SPOT										0.00	4,318,000,000	1,079,500,00
Total For NGL07										0.00	4,318,000,000	1,079,500,00
NGL08 On 02/07/2025 Spot Bond					0.00000	105.12312				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.68454				0.00	0	220,000,00
Total NGLT1A SPOT										0.00	0	220,000,00
Total For NGLT1A										0.00	0	220,000,00
NGLT1 On 20/10/2023 Spot Bond					0.00000	102.41104				0.00	85,960,000	21,490,00
Total NGLT1B SPOT										0.00	85,960,000	21,490,00
Total For NGLT1B										0.00	85,960,000	21,490,00
NGT10 On 25/03/2024 Spot Bond					0.00000	101.90208				0.00	8,800,000,000	8,800,000,00
Total NGT103 SPOT										0.00	8,800,000,000	8,800,000,00
Total For NGT103										0.00	8,800,000,000	8,800,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	101.99773				0.00	355,600,000	150,900,00
Total NGT104 SPOT										0.00	355,600,000	150,900,00
Total For NGT104										0.00	355,600,000	150,900,00
NGT10 On 22/05/2025 Spot Bond					0.00000	101.21141				0.00	0	140,000,00
Total NGT105 SPOT										0.00	0	140,000,00
Total For NGT105										0.00	0	140,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	101.74102				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.36500				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	102.57668	13.50000	102.54023				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.85551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.03084				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	99.90368				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.11023				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.76788				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.99403				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.72132				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.46506				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.86298				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.09206				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.13041				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.08956				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI202 On 07/12/2033 Spot Bond			5.39000	5.39000	5.39000	198.68703				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	186.19277				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.22500	3.22500	3.22500	143.70886				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.18000	4.18000	4.18000	102.13089				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.20000	5.20000	5.20000	100.79382				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.33000	3.33000	3.33000	144.63867				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.72000	3.72000	3.72000	141.01689				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.42000	4.42000	4.42000	185.71956				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.17000	188.73694	4.17000	188.69994				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.31500	101.00210	5.31500	100.97934				0.00	0	
Total NILB17 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 NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.38194				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	102.69464				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.68051				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.70237				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.99741				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.88731				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.99386				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	3,165,600,000	791,400,00
Total NN026 SPOT										0.00	3,165,600,000	791,400,00
Total For NN026										0.00	3,165,600,000	791,400,00
NN03 On 23/11/2023 Spot Bond					0.00000	100.83435				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.00762				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.30402				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	115.75714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.55006				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.84951				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.69326				0.00	600,000,000	200,000,000
Total NN040 SPOT										0.00	600,000,000	200,000,000
Total For NN040										0.00	600,000,000	200,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	129.42574				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.18051				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	129.23791				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	130.85858				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.57468				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	119.75490				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	102.08958				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	102.29602				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN057 On 26/08/2025 Spot Bond					0.00000	103.32329				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.05612				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.60572				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	100.87749				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	108.02000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	106.09000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	109.78000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	108.57000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	107.24198				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.84344				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.83039				0.00	0	
Total NNF019 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 NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	99.92123				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.75876				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.78357				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.50947				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.09245				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	99.92123				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	126.27209				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.07575				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.55446				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.18067				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.82384				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.82552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.76906				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.60262				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.66623				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.88991				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.84960				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.67483				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.81899				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.69889				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.12500	112.91784	6.12500	112.89901				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.73000	195.94970	2.73000	195.91889				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.66000	121.91139	8.66000	121.88300				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			100.00000	13.93561	100.00000	13.90460				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	100.87643				0.00	429,651,538	286,851,538
Total NTC21 SPOT										0.00	429,651,538	286,851,538
Total For NTC21										0.00	429,651,538	286,851,538
NTC22 On 15/02/2021 Spot Bond					0.00000	100.92305				0.00	12,000,000	6,000,000
Total NTC22 SPOT										0.00	12,000,000	6,000,000
Total For NTC22										0.00	12,000,000	6,000,000
NTC23 On 15/02/2023 Spot Bond					0.00000	100.93704				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.40804				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.92588				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	99.96606				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	100.52196				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	100.52913				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
NTC29 On 19/03/2022 Spot Bond					0.00000	100.40866				0.00	0	200,000,000
Total NTC29 SPOT										0.00	0	200,000,000
Total For NTC29										0.00	0	200,000,000
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NTC30 SPOT										0.00	0	0
Total For NTC30										0.00	0	0
NTC31 On 10/06/2022 Spot Bond					0.00000	100.62440				0.00	0	0
Total NTC31 SPOT										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 For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.51428				0.00	0	18,000,000,00
Total NTC32 SPOT										0.00	0	18,000,000,00
Total For NTC32										0.00	0	18,000,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.44947				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.30500	109.09508	5.30500	109.07929				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			6.60000	119.36618	6.60000	119.34477				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.50500	112.25450	5.50500	112.23766				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			6.92500	121.36651	6.92500	121.34368				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.14146				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.12444				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.59473				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.61183				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.75711				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.19148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.98057				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.72874				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.85952				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.97787				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.99477				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.01167				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.58000	119.85660	6.64000	119.51238				832,549,412,464,000.00	2,254,186,840,800	1,280,469,454,100
Total R186 SPOT										12,549,412,464,000.00	254,186,840,800	280,469,454,100
Total For R186										12,549,412,464,000.00	254,186,840,800	280,469,454,100
R197 On 07/12/2023 Spot Bond			1.51000	317.91717	1.53000	317.70774				30,176,628,220,000.00	19,984,522,000	66,596,025,200
Total R197 SPOT										10,176,628,220,000.00	19,984,522,000	66,596,025,200
Total For R197										10,176,628,220,000.00	19,984,522,000	66,596,025,200
R202 On 07/12/2033 Spot Bond			4.39500	219.49607	4.39000	219.56249				139,838,425,836,000.00	31,817,616,800	112,582,020,700
Total R202 SPOT										19,838,425,836,000.00	31,817,616,800	112,582,020,700
Total For R202										19,838,425,836,000.00	31,817,616,800	112,582,020,700
R2023 On 28/02/2023 Spot Bond			4.45000	109.62932	4.45500	109.60563				944,201,129,050,000.00	212,180,029,000	513,328,136,200
Total R2023 SPOT										14,201,129,050,000.00	212,180,029,000	513,328,136,200
Total For R2023										14,201,129,050,000.00	212,180,029,000	513,328,136,200
R2030 On 31/01/2030 Spot Bond			8.84000	94.65962	8.84000	94.63737				862,482,133,248,000.00	2,133,764,947,200	1,563,459,877,600
Total R2030 SPOT										12,482,133,248,000.00	133,764,947,200	563,459,877,600
Total For R2030										12,482,133,248,000.00	133,764,947,200	563,459,877,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032 On 31/03/2032 Spot Bond			9.79000	92.23015	9.79000	92.20593			011,725,406,843,000.00	1,533,373,381,700	147,387,591,50
Total R2032 SPOT									11,725,406,843,000.00	533,373,381,700	147,387,591,50
Total For R2032									11,725,406,843,000.00	533,373,381,700	147,387,591,50
R2035 On 28/02/2035 Spot Bond			10.58000	91.16188	10.58000	91.13592			856,583,945,046,000.00	1,687,767,858,700	497,273,253,50
Total R2035 SPOT									6,583,945,046,000.00	687,767,858,700	497,273,253,50
Total For R2035									6,583,945,046,000.00	687,767,858,700	497,273,253,50
R2037 On 31/01/2037 Spot Bond			10.88500	81.89592	10.88500	81.87233			908,505,268,380,500.00	1,369,637,599,300	107,552,092,00
Total R2037 SPOT									8,505,268,380,500.00	369,637,599,300	107,552,092,00
Total For R2037									8,505,268,380,500.00	369,637,599,300	107,552,092,00
R2040 On 31/01/2040 Spot Bond			11.00500	83.94059	11.00500	83.91616			001,252,837,971,000.00	636,188,354,200	434,584,868,40
Total R2040 SPOT									1,252,837,971,000.00	636,188,354,200	434,584,868,40
Total For R2040									1,252,837,971,000.00	636,188,354,200	434,584,868,40
R2044 On 31/01/2044 Spot Bond			11.08500	80.48440	11.08500	80.46080			113,606,276,852,000.00	912,368,631,200	067,422,200,00
Total R2044 SPOT									3,606,276,852,000.00	912,368,631,200	067,422,200,00
Total For R2044									3,606,276,852,000.00	912,368,631,200	067,422,200,00
R2048 On 28/02/2048 Spot Bond			10.99000	84.20133	10.99000	84.17645			386,591,710,148,000.00	1,946,004,705,200	191,242,040,00
Total R2048 SPOT									6,591,710,148,000.00	946,004,705,200	191,242,040,00
Total For R2048									6,591,710,148,000.00	946,004,705,200	191,242,040,00
R208 On 31/03/2021 Spot Bond			3.74500	102.65875	3.70500	102.65600			121,168,000,000,000.00	566,400,000,000	415,700,000,00
Total R208 SPOT									21,168,000,000,000.00	566,400,000,000	415,700,000,00
Total For R208									21,168,000,000,000.00	566,400,000,000	415,700,000,00
R209 On 31/03/2036 Spot Bond			10.45000	70.30395	10.53000	69.82716			841,451,057,310,000.00	558,990,531,800	913,932,864,70
Total R209 SPOT									1,451,057,310,000.00	558,990,531,800	913,932,864,70
Total For R209									1,451,057,310,000.00	558,990,531,800	913,932,864,70
R210 On 31/03/2028 Spot Bond			3.67000	194.86208	3.67000	194.82650			120,376,000,000,000.00	32,800,000,000	114,331,300,00
Total R210 SPOT									20,376,000,000,000.00	32,800,000,000	114,331,300,00
Total For R210									20,376,000,000,000.00	32,800,000,000	114,331,300,00
R212 On 31/01/2022 Spot Bond			1.07000	169.76054	1.07000	169.74159			28,449,168,560,000.00	26,588,008,000	127,516,153,00
Total R212 SPOT									8,449,168,560,000.00	26,588,008,000	127,516,153,00
Total For R212									8,449,168,560,000.00	26,588,008,000	127,516,153,00
R213 On 28/02/2031 Spot Bond			9.21500	88.40913	9.31000	87.83259			124,006,748,043,500.00	556,050,650,900	700,188,953,50
Total R213 SPOT									24,006,748,043,500.00	556,050,650,900	700,188,953,50
Total For R213									24,006,748,043,500.00	556,050,650,900	700,188,953,50
R214 On 28/02/2041 Spot Bond			10.92500	66.84169	10.92500	66.82206			501,784,792,962,500.00	320,529,500,500	824,639,959,50
Total R214 SPOT									1,784,792,962,500.00	320,529,500,500	824,639,959,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R214									11,784,792,962,500.00	320,529,500,500	324,639,959,500
RDFB0: On 30/09/2021 Spot Bond					0.00000	100.81156			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0: On 02/12/2021 Spot Bond					0.00000	100.73249			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1: On 27/03/2022 Spot Bond					0.00000	100.24650			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1: On 27/11/2022 Spot Bond					0.00000	98.08463			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2021 Spot Bond					0.00000	100.51933			0.00	12,000,000	6,000,000
Total RDFB13 SPOT									0.00	12,000,000	6,000,000
Total For RDFB13									0.00	12,000,000	6,000,000
RDFB1: On 12/03/2023 Spot Bond					0.00000	98.95204			0.00	0	2,200,000,000
Total RDFB14 SPOT									0.00	0	2,200,000,000
Total For RDFB14									0.00	0	2,200,000,000
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.89843			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	99.97596			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.68818			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.84073			0.00	12,000,000	6,000,000
Total RDFB18 SPOT									0.00	12,000,000	6,000,000
Total For RDFB18									0.00	12,000,000	6,000,000
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.31310			0.00	0	
Total RDFB19 SPOT									0.00	0	
Total For RDFB19									0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.43387			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.45420				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.34268				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.98869				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	96.53788				0.00	2,110,400,000	527,600,000
Total RDFB24 SPOT										0.00	2,110,400,000	527,600,000
Total For RDFB24										0.00	2,110,400,000	527,600,000
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.90001				0.00	58,000,000	29,000,000
Total RDFB26 SPOT										0.00	58,000,000	29,000,000
Total For RDFB26										0.00	58,000,000	29,000,000
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.61488				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.21709				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.32180				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.27520				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.61194				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.78251				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED40: On 29/01/2024 Spot Bond					0.00000	100.70532				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.04942				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.82055				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	101.22967				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.05363				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.06472				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.92050				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.12174				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.24532				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.45969				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.98518				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RMBI06									0.00	0	
RW21 On 21/04/2021 Spot Bond			4.83000	103.76296	4.83000	103.74939			0.00	0	1,000,000,00
Total RW21 SPOT									0.00	0	1,000,000,00
Total For RW21									0.00	0	1,000,000,00
RW23 On 10/12/2023 Spot Bond			6.10500	109.98532	6.10500	109.96715			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.18000	96.37012	11.18000	96.34132		21,206,224,000,000.00		1,896,800,000	474,200,00
Total RW28 SPOT								21,206,224,000,000.00		1,896,800,000	474,200,00
Total For RW28								21,206,224,000,000.00		1,896,800,000	474,200,00
SBK23 On 28/05/2022 Spot Bond			4.75500	110.52705	4.75500	110.51270			0.00	0	2,030,000,00
Total SBK23 SPOT									0.00	0	2,030,000,00
Total For SBK23									0.00	0	2,030,000,00
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.30445			0.00	24,000,000	12,000,00
Total SBK25 SPOT									0.00	24,000,000	12,000,00
Total For SBK25									0.00	24,000,000	12,000,00
SBK26 On 25/04/2021 Spot Bond			5.52500	104.65178	5.52500	104.63615			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.85220			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.97987			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.24500	103.26451	4.24500	103.25271			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.11000	119.51585	6.11000	119.49597			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.86252			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.09000	118.45449	5.09000	118.43831				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.20500	110.25147	6.20500	110.23287				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.62500	117.33050	6.62500	117.30949			291,500,000,000.00		44,000,000	22,000,00
Total SBS31 SPOT									291,500,000,000.00		44,000,000	22,000,00
Total For SBS31									291,500,000,000.00		44,000,000	22,000,00
SBS34 On 19/09/2024 Spot Bond			5.33000	119.12532	5.33000	119.10802				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.70500	111.83537	5.70500	111.81828				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.97500	110.82812	7.97500	110.80458				0.00	0	1,500,000,00
Total SBS39 SPOT										0.00	0	1,500,000,00
Total For SBS39										0.00	0	1,500,000,00
SBS4 On 16/11/2021 Spot Bond			4.20000	105.07038	4.20000	105.05832				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.60500	111.14666	4.60500	111.13268				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.86000	121.83257	5.86000	121.81313				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.77000	123.89295	6.77000	123.87017				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.98900				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			4.70500	116.19437	4.70500	116.17969				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.68108				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.63125				0.00	0	6,600,000,00
Total SBS49 SPOT										0.00	0	6,600,000,00
Total For SBS49										0.00	0	6,600,000,00
SBS50 On 31/01/2022 Spot Bond			4.47500	104.70432	4.47500	104.69173				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.13500	5.13500	5.13500	112.59481				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.80033				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.65206				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.42097				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.40000	107.05891	4.40000	107.04611				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.45181				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.67056				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.69256				0.00	0	
Total SBS60 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 SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.69783				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.16866				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.55730				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.23259				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.80495				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.34565				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.90017				0.00	0	6,360,000,00
Total SBS68 SPOT										0.00	0	6,360,000,00
Total For SBS68										0.00	0	6,360,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.71885				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.93000	314.37389	1.93000	314.33130				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.44000	5.44000	5.44000	197.70776				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.80282				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.58039				0.00	0	710,000,00

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 SBT102 SPOT										0.00	0	710,000,00
Total For SBT102										0.00	0	710,000,00
SBT102 On 31/03/2024 Spot Bond					0.00000	103.72334				0.00	0	4,676,000,00
Total SBT103 SPOT										0.00	0	4,676,000,00
Total For SBT103										0.00	0	4,676,000,00
SBT103 On 30/09/2025 Spot Bond					0.00000	100.47482				0.00	1,200,000,000	600,000,00
Total SBT104 SPOT										0.00	1,200,000,000	600,000,00
Total For SBT104										0.00	1,200,000,000	600,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.37830				0.00	0	510,000,00
Total SBT201 SPOT										0.00	0	510,000,00
Total For SBT201										0.00	0	510,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	99.44352				0.00	0	400,000,00
Total SBT202 SPOT										0.00	0	400,000,00
Total For SBT202										0.00	0	400,000,00
SBT202 On 03/12/2023 Spot Bond			6.55500	111.28764	6.55500	111.26792				0.00	0	
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.01984				0.00	0	
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	98.42823				0.00	380,000,000	95,000,00
Total SBT206 SPOT										0.00	380,000,000	95,000,00
Total For SBT206										0.00	380,000,000	95,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	104.86440				0.00	238,000,000	119,000,00
Total SBT207 SPOT										0.00	238,000,000	119,000,00
Total For SBT207										0.00	238,000,000	119,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	100.87568				0.00	0	
Total SBT208 SPOT										0.00	0	0
Total For SBT208										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.25188				0.00	0	
Total SGI005 SPOT										0.00	0	0
Total For SGI005										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
SGI006 On 11/07/2022 Spot Bond					0.00000	98.79695				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	101.36694				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.94933				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.90790				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.08742				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.94394				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.99438				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.00701				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.91695				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.00700				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.16008				0.00	0	
Total SLRC2 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 SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.11508				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.11866				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.04304				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.47365				0.00	165,455,513	110,390,61
Total SNT02 SPOT										0.00	165,455,513	110,390,61
Total For SNT02										0.00	165,455,513	110,390,61
SNT03 On 12/04/2023 Spot Bond			6.30500	114.43311	6.30500	114.41359				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	100.97192				0.00	0	40,500,00
Total SNT04 SPOT										0.00	0	40,500,00
Total For SNT04										0.00	0	40,500,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.74101				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.25654				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.95358				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.43322				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.75785				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.81107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.37643				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.55096				0.00	1,512,800,000	378,200,000
Total SPG005 SPOT										0.00	1,512,800,000	378,200,000
Total For SPG005										0.00	1,512,800,000	378,200,000
SPG00 On 18/06/2022 Spot Bond					0.00000	100.57530				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.80820				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.15069				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.18826				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.70408				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.61930				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.33664				0.00	844,000,000	211,000,000
Total SSA07 SPOT										0.00	844,000,000	211,000,000
Total For SSA07										0.00	844,000,000	211,000,000
SSN00 On 31/03/2021 Spot Bond			5.12000	102.39826	5.12000	102.38404				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.12000	102.39826	5.12000	102.38404				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 31/01/2025 Spot Bond			3.88500	3.88500	3.88500	140.13251				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			6.61500	119.66819	6.61500	119.64679				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.80000	90.88721	8.80000	90.86560				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.36939				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.83974				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	99.86935				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.12391				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			5.85500	112.48440	5.85500	112.46657				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.15000	101.48025	5.15000	101.45785				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.58268				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.81705				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.75720				0.00	0	2,500,000.00
Total SSN047 SPOT										0.00	0	2,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN047										0.00	0	2,500,000,00
SSN05 On 08/12/2023 Spot Bond			2.56000	2.56000	2.56000	309.10222				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	99.92984				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.09661				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.20916				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.89000	4.89000	4.89000	180.26139				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.27000	3.27000	3.27000	143.46172				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.35000	5.35000	5.35000	98.83285				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.72000	4.72000	4.72000	98.16096				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.85000	4.85000	4.85000	180.71868				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.76744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.75185				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.71351				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.57008				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.55600				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.48035				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.12677				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	92.88300				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.82403				0.00	2,532,400,000	633,100,000
Total SSN081 SPOT										0.00	2,532,400,000	633,100,000
Total For SSN081										0.00	2,532,400,000	633,100,000
SSN081 On 12/09/2025 Spot Bond					0.00000	100.62106				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 05/11/2023 Spot Bond					0.00000	101.09927				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.26500	5.26500	5.26500	201.16102				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.19555				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.02387				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.01566				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.63201				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.85223				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.68766				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.50500	94.81542	9.50500	94.79149				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.64262				0.00	0	
Total SSN101 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 SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.57997				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.58702				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.89500	87.26473	4.89500	180.20433				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.44500	82.34709	5.44500	197.61015				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.21000	109.81332	7.21000	109.79195			60,564,000,000.00		8,400,000	2,100,00
Total SZ25 SPOT									60,564,000,000.00		8,400,000	2,100,00
Total For SZ25									60,564,000,000.00		8,400,000	2,100,00
T14A11 On 21/11/2021 Spot Bond					0.00000	100.80933				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.01601	8.55000	101.99242				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.58249				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.68051				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.64407				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.91933				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.18561				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.65487				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.86246				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.21975				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.19927				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.51638				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.77346				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.53492				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.27766				0.00	0	500,000,0€
Total TFS158 SPOT										0.00	0	500,000,0€
Total For TFS158										0.00	0	500,000,0€
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.29128				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.02134				0.00	0	1,000,000,0€
Total TFS161 SPOT										0.00	0	1,000,000,0€
Total For TFS161										0.00	0	1,000,000,0€
TFS162 On 27/05/2024 Spot Bond					0.00000	100.22769				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS163 On 22/10/2022 Spot Bond					0.00000	100.17300				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.66946				0.00	0	3,980,000,00
Total TFS164 SPOT										0.00	0	3,980,000,00
Total For TFS164										0.00	0	3,980,000,00
TFS165 On 15/10/2023 Spot Bond					0.00000	100.07480				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.07887				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	100.83186				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.85000	105.92895	4.85000	105.91493				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.35690				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			5.01000	105.06890	5.01000	105.05453				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.93001				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.04402				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.86244				0.00	0	
Total TH14B3 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 TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.41506				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.46459				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.95897				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.49222				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.49172				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.21291				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.78112				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.62853				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.66726				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.75463				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.71721				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.82870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.16340				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.23642				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.90435				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.40156				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.86572				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.63807				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.71378				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.20826				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.73046				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.76107				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.54078	8.49000	103.51739				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A ^v On 21/08/2022 Spot Bond					0.00000	100.76750				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A ^t On 21/08/2024 Spot Bond					0.00000	100.76912				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁱ On 21/08/2022 Spot Bond					0.00000	100.72463				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ^l On 21/08/2024 Spot Bond					0.00000	100.76007				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ^s On 21/08/2024 Spot Bond			5.76000	101.91090	5.76000	101.87876				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ^v On 21/08/2024 Spot Bond					0.00000	100.79971				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ^v On 21/08/2024 Spot Bond					0.00000	100.85766				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ^v On 21/08/2024 Spot Bond					0.00000	100.85667				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ^v On 21/08/2024 Spot Bond					0.00000	100.84962				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C ^v On 21/08/2024 Spot Bond					0.00000	100.92686				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ^v On 21/08/2024 Spot Bond					0.00000	100.90173				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D ^v On 21/08/2024 Spot Bond					0.00000	101.19538				0.00	0	
Total TH16D1 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 TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.33192				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.24741				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.67664				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.39772				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.59500	108.71307	5.59500	108.69649				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.75500	112.58041	6.75500	112.55976				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.67765				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.37058				0.00	18,000,000	9,000,00
Total TL27 SPOT										0.00	18,000,000	9,000,00
Total For TL27										0.00	18,000,000	9,000,00
TL28 On 24/04/2025 Spot Bond			7.09000	110.19520	7.09000	110.17411				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.44027				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.45670				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.60381				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.98970			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.42500	113.28069	6.42500	113.26090			0.00	0	3,211,400,00
Total TN23 SPOT									0.00	0	3,211,400,00
Total For TN23									0.00	0	3,211,400,00
TN23/R On 06/11/2023 Spot Bond			100.00000	22.13849	100.00000	22.08895			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.06000	109.43618	8.06000	109.41269		153,140,000,000,000.00	19,000,000,000	7,500,000,00	
Total TN25 SPOT								153,140,000,000,000.00	19,000,000,000	7,500,000,00	
Total For TN25								153,140,000,000,000.00	19,000,000,000	7,500,000,00	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.61058	100.00000	15.57623			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			8.45000	103.96907	8.45000	103.94530		115,410,100,000,000.00	13,658,000,000	8,017,500,00	
Total TN27 SPOT								115,410,100,000,000.00	13,658,000,000	8,017,500,00	
Total For TN27								115,410,100,000,000.00	13,658,000,000	8,017,500,00	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.75191	100.00000	10.72785			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.50000	102.99602	10.50000	102.96707		24,208,800,000,000.00	2,305,600,000	2,631,400,00	
Total TN30 SPOT								24,208,800,000,000.00	2,305,600,000	2,631,400,00	
Total For TN30								24,208,800,000,000.00	2,305,600,000	2,631,400,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.66521	8.00000	119.63942			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.39500	91.02996	12.39500	90.99988		37,185,000,000,000.00	3,000,000,000	2,530,000,00	
Total TN40 SPOT								37,185,000,000,000.00	3,000,000,000	2,530,000,00	
Total For TN40								37,185,000,000,000.00	3,000,000,000	2,530,000,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.06658	10.75000	103.03693			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.61426				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.56500	107.59333	5.56500	107.57701				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.88330				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.16921				0.00	422,000,000	105,500,00
Total TRA3B1 SPOT										0.00	422,000,000	105,500,00
Total For TRA3B1										0.00	422,000,000	105,500,00
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.98544				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.81086				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.12311				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.85500	112.31085	5.85500	112.29305				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.11721				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.12311				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.36934	8.62000	102.34560				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.02708				0.00	0	
Total TRA4B1 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 TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.07447				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24: On 04/03/2021 Spot Bond					0.00000	99.20778				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24: On 18/03/2021 Spot Bond					0.00000	98.97003				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24: On 08/04/2021 Spot Bond					0.00000	98.64124				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24: On 22/04/2021 Spot Bond					0.00000	98.57570				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24: On 21/07/2021 Spot Bond					0.00000	97.66442				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24: On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25: On 06/09/2021 Spot Bond					0.00000	97.26090				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25: On 16/09/2021 Spot Bond					0.00000	97.35165				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25: On 09/04/2021 Spot Bond					0.00000	99.16028				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP25: On 17/05/2021 Spot Bond					0.00000	98.75594				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25: On 26/05/2021 Spot Bond					0.00000	98.67061				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.46216				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.21424				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.60363				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.61295				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	99.93263				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC352 On 19/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC352 SPOT										0.00	0	
Total For TWC352										0.00	0	
TWC353 On 26/01/2021 Spot Bond					0.00000	100.91307				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC354 On 29/01/2021 Spot Bond					0.00000	100.86001				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC355 On 09/02/2021 Spot Bond					0.00000	100.76895				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC356 On 16/02/2021 Spot Bond					0.00000	100.69624				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC357 On 26/02/2021 Spot Bond					0.00000	100.58795				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC35 On 11/03/2021 Spot Bond					0.00000	100.48292				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.44595				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.10016				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			160,000,000,000,000.00	1,600,000,000	47,500,000,00	
Total TWC361 SPOT									160,000,000,000,000.00	1,600,000,000	47,500,000,00	
Total For TWC361									160,000,000,000,000.00	1,600,000,000	47,500,000,00	
UG21 On 02/03/2021 Spot Bond			6.26500	104.64947	6.26500	104.63162			0.00	0		
Total UG21 SPOT									0.00	0		
Total For UG21									0.00	0		
UG26 On 09/03/2026 Spot Bond			8.79000	114.41911	8.79000	114.39192			11,272,296,000,000.00	1,282,400,000	320,600,00	
Total UG26 SPOT									11,272,296,000,000.00	1,282,400,000	320,600,00	
Total For UG26									11,272,296,000,000.00	1,282,400,000	320,600,00	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.85036			0.00	4,800,000,000	2,400,000,00	
Total VKE10 SPOT									0.00	4,800,000,000	2,400,000,00	
Total For VKE10									0.00	4,800,000,000	2,400,000,00	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.97190			0.00	0		
Total VKE11 SPOT									0.00	0		
Total For VKE11									0.00	0		
VKE12 On 03/05/2021 Spot Bond					0.00000	101.14707			0.00	0		
Total VKE12 SPOT									0.00	0		
Total For VKE12									0.00	0		
VKE13 On 27/08/2021 Spot Bond					0.00000	100.78846			0.00	0		
Total VKE13 SPOT									0.00	0		
Total For VKE13									0.00	0		
VKE14 On 27/08/2023 Spot Bond					0.00000	100.81538			0.00	0	700,000,00	
Total VKE14 SPOT									0.00	0	700,000,00	
Total For VKE14									0.00	0	700,000,00	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.84662			0.00	0		
Total VKE15 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 VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.88262				0.00	48,000,000	24,000,00
Total VKE16 SPOT										0.00	48,000,000	24,000,00
Total For VKE16										0.00	48,000,000	24,000,00
VRI882 On 28/01/2021 Spot Bond					0.00000	100.88097				0.00	0	
Total VRI882 SPOT										0.00	0	
Total For VRI882										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.65038				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.97247				0.00	312,000,000	306,000,00
Total WHL03 SPOT										0.00	312,000,000	306,000,00
Total For WHL03										0.00	312,000,000	306,000,00
WSP5 On 28/05/2021 Spot Bond			4.28000	102.97851	4.28000	102.96662				0.00	0	1,000,000,00
Total WSP5 SPOT										0.00	0	1,000,000,00
Total For WSP5										0.00	0	1,000,000,00
WSP5/f On 28/05/2021 Spot Bond			100.00000	77.68330	100.00000	77.52541				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.47e+017	569,324,768,353	351,504,095,51
Total for SPOT :										1.47e+017	569,324,768,353	351,504,095,51
Total Futures										1.47e+017	569,324,942,421	351,505,098,10
Total Options										23 580 600.00	8,000	168,35
Grand Total:										1.47e+017	569,324,950,421	351,505,266,45