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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/01/2021

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			11.37060	77.44436	11.44904	77.02491			0.00	0	
ES33	On	06/05/2021	Bond Future			11.62414	74.45415	11.70582	74.03093			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.88250	75.26822	11.96769	74.84061			0.00	0	
ES33	On	04/11/2021	Bond Future			12.14940	72.30874	12.23827	71.87661			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.86787	76.55230	11.95117	76.05478			0.00	0	
ES42	On	06/05/2021	Bond Future			12.11332	73.06916	12.20036	72.56708			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.35747	73.86876	12.44842	73.36141			0.00	0	
ES42	On	04/11/2021	Bond Future			12.61127	70.41110	12.70643	69.89841			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/02/2021	Bond Future			148.28826	148.28826	148.28185	148.28185			0.00	0	6,77
I2025	On	06/05/2021	Bond Future			149.82512	149.82512	149.81950	149.81950			0.00	0	1,07
I2025	On	05/08/2021	Bond Future			149.96823	149.96823	149.96300	149.96300			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			151.62671	151.62671	151.62163	151.62163			0.00	0	
Total I2025 Future												0.00	0	7,75
Total For I2025												0.00	0	7,75
I2029	On	04/02/2021	Bond Future			104.89954	104.89954	104.65929	104.65929			0.00	0	1,6
I2029	On	06/05/2021	Bond Future			104.84752	104.84752	104.60542	104.60542			0.00	0	95
I2029	On	05/08/2021	Bond Future			106.01907	106.01907	105.77462	105.77462			0.00	0	
I2029	On	04/11/2021	Bond Future			106.04113	106.04113	105.79405	105.79405			0.00	0	
Total I2029 Future												0.00	0	2,60
Total For I2029												0.00	0	2,60
I2033	On	04/02/2021	Bond Future			99.99730	99.99730	99.47291	99.47291			0.00	0	1,50
I2033	On	06/05/2021	Bond Future			99.81830	99.81830	99.28905	99.28905			0.00	0	7,6
I2033	On	05/08/2021	Bond Future			100.93355	100.93355	100.39872	100.39872			0.00	0	
I2033	On	04/11/2021	Bond Future			100.82506	100.82506	100.28438	100.28438			0.00	0	
Total I2033 Future												0.00	0	9,12
Total For I2033												0.00	0	9,12
I2038	On	04/02/2021	Bond Future			111.60536	111.60536	111.59450	111.59450			0.00	0	7,6
I2038	On	06/05/2021	Bond Future			112.76201	112.76201	112.75170	112.75170			0.00	0	3,5
I2038	On	05/08/2021	Bond Future			112.29966	112.29966	112.28973	112.28973			0.00	0	
I2038	On	04/11/2021	Bond Future			113.54172	113.54172	113.53175	113.53175			0.00	0	
Total I2038 Future												0.00	0	11,13
Total For I2038												0.00	0	11,13
I2046	On	04/02/2021	Bond Future			100.67486	100.67486	100.66493	100.66493			0.00	0	14,85
I2046	On	06/05/2021	Bond Future			99.92825	99.92825	99.91872	99.91872			0.00	0	6
I2046	On	05/08/2021	Bond Future			101.04506	101.04506	101.03574	101.03574			0.00	0	
I2046	On	04/11/2021	Bond Future			100.35499	100.35499	100.34574	100.34574			0.00	0	
Total I2046 Future												0.00	0	15,52
Total For I2046												0.00	0	15,52
I2050	On	04/02/2021	Bond Future			101.96724	101.96724	101.95722	101.95722			0.00	0	11,0
I2050	On	06/05/2021	Bond Future			103.02418	103.02418	103.01442	103.01442			0.00	0	1,6
I2050	On	05/08/2021	Bond Future			102.24696	102.24696	102.23761	102.23761			0.00	0	
I2050	On	04/11/2021	Bond Future			103.37786	103.37786	103.36858	103.36858			0.00	0	
Total I2050 Future												0.00	0	12,66
Total For I2050												0.00	0	12,66
R186	On	04/02/2021	Bond Future			6.65392	119.84640	6.60012	120.13339		6.18	11,625,100.80	97	60,65
R186	On	06/05/2021	Bond Future			6.80397	121.05868	6.74683	121.34927		6.53	0.00	0	22,55
R186	On	05/08/2021	Bond Future			6.95178	117.10058	6.89102	117.39474		6.45	0.00	0	
R186	On	04/11/2021	Bond Future			7.10699	118.36877	7.04237	118.66628		5.85	0.00	0	

Contract 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												11,625,100.80	97	83,25
R186	On	04/02/2021	Bond Future	8.16	Call			7,978.23000	7.97823	7,691,240	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			0.00000	0.00000	0,000	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			8,027.16000	8.02716	7,740,170	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			0.00000	0.00000	0,000	6.87	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.17	Put			0.00000	0.00000	0,000	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			7,929.28000	7.92928	7,642,290	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			0.00000	0.00000	0,000	6.87	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Call			3,672.49000	3.67249	3,387,340	6.71	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put			6.27000	0.00627	8,110	6.71	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			7,191.64000	7.19164	6,904,650	6.87	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			18,462.72000	18.46272	18,172,130	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.01000	0.00001	0,010	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			18,380.64000	18.38064	18,090,050	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.01000	0.00001	0,010	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			3,476.03000	3.47603	3,256,330	6.78	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			700.40000	0.70040	771,290	6.78	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			18,421.69000	18.42169	18,131,100	7.09	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.01000	0.00001	0,010	7.09	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			8,277.91000	8.27791	8,005,480	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			216.46000	0.21646	238,190	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			8,197.01000	8.19701	7,925,230	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			224.20000	0.22420	246,580	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			8,237.45000	8.23745	7,965,340	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			220.30000	0.22030	242,350	6.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,600.09000	5.60009	5,368,350	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			893.72000	0.89372	959,490	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,633.22000	5.63322	5,400,880	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			883.11000	0.88311	948,280	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,666.45000	5.66645	5,433,500	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			872.61000	0.87261	937,170	6.30	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												11,625,100.80	97	113,64
R197	On	04/02/2021	Bond Future			318.54723	318.54723	318.54146	318.54146			0.00	0	2,40
R197	On	06/05/2021	Bond Future			321.84866	321.84866	321.84469	321.84469			0.00	0	1,25
R197	On	05/08/2021	Bond Future			317.43936	317.43936	317.43645	317.43645			0.00	0	
R197	On	04/11/2021	Bond Future			320.95053	320.95053	320.94792	320.94792			0.00	0	
Total R197 Future												0.00	0	3,65
Total For R197												0.00	0	3,65

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R202	On	04/02/2021	Bond Future			220.22160	220.22160	219.97872	219.97872			0.00	0	7,7
R202	On	06/05/2021	Bond Future			222.50411	222.50411	222.25971	222.25971			0.00	0	4
R202	On	05/08/2021	Bond Future			220.73809	220.73809	220.49170	220.49170			0.00	0	
R202	On	04/11/2021	Bond Future			223.17935	223.17935	222.93062	222.93062			0.00	0	
Total R202 Future												0.00	0	8,17
Total For R202												0.00	0	8,17
R2023	On	04/02/2021	Bond Future			4.54050	109.68681	4.45984	109.84962		1.50	0.00	0	30,6
R2023	On	06/05/2021	Bond Future			4.60573	106.89059	4.51282	107.05566		1.51	0.00	0	1,7
R2023	On	05/08/2021	Bond Future			4.64202	108.05881	4.53279	108.22610		1.50	0.00	0	
R2023	On	04/11/2021	Bond Future			4.69100	105.32150	4.55987	105.49073		1.38	0.00	0	
Total R2023 Future												0.00	0	32,3
R2023	On	04/02/2021	Bond Future	6.33	Call			3,693.65000	3.69365	3,530,840	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,712.95000	3.71295	3,550,140	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,674.34000	3.67434	3,511,530	2.30	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.30	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			5,241.50000	5.24150	5,076,430	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			5,258.13000	5.25813	5,093,060	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.12	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			5,274.76000	5.27476	5,109,690	2.12	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,355.55000	1.35555	1,224,590	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			173.05000	0.17305	209,380	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,329.50000	1.32950	1,199,390	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			177.21000	0.17721	214,390	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,342.51000	1.34251	1,211,980	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			175.11000	0.17511	211,870	1.84	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			342.22000	0.34222	407,390	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			802.02000	0.80202	697,360	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			338.18000	0.33818	402,750	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			784.46000	0.78446	681,000	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			346.30000	0.34630	412,070	1.44	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			793.22000	0.79322	689,160	1.44	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	32,3
R2030	On	04/02/2021	Bond Future			8.73441	95.69033	8.77675	95.43867		11.16	0.00	0	53,7
R2030	On	06/05/2021	Bond Future			8.92579	96.65826	8.96990	96.40460		11.87	0.00	0	56,3

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future			9.12253	93.70924	9.16862	93.45315		11.86	0.00	0	
R2030	On	04/11/2021	Bond Future			9.31640	94.72427	9.36453	94.46549		10.65	0.00	0	
Total R2030 Future												0.00	0	110,1'
R2030	On	04/02/2021	Bond Future	9.16	Call			2,421.90000	2.42190	2,622,270	11.62	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			3,132.35000	3.13235	3,354,210	11.82	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			91.91000	0.09191	62,110	11.82	0.00	0	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,395.31000	3.39531	3,622,860	11.90	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			70.96000	0.07096	46,850	11.90	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put			3,544.21000	3.54421	3,298,180	10.64	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Put			150.92000	0.15092	106,650	11.68	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,620.12000	2.62012	2,827,510	11.68	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			2,582.90000	2.58290	2,349,690	10.81	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			129.36000	0.12936	147,810	10.81	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			219.48000	0.21948	160,470	11.57	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			191.19000	0.19119	138,040	11.61	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put			2,636.56000	2.63656	2,402,260	10.80	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			121.68000	0.12168	139,040	10.80	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			643.21000	0.64321	518,900	11.27	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,135.54000	1.13554	1,262,890	11.27	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			7,981.46000	7.98146	8,233,020	12.48	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			41.10000	0.04110	46,730	10.64	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.16	Put			182.48000	0.18248	131,190	11.62	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,471.03000	2.47103	2,673,230	11.64	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			174.10000	0.17410	124,640	11.64	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,373.05000	2.37305	2,571,560	11.61	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			0.16000	0.00016	0,060	12.48	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			2,228.38000	2.22838	2,421,030	11.57	0.00	0	1,00
R2030	On	06/05/2021	Bond Future	8.77	Call			1,908.96000	1.90896	2,010,590	11.72	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			1,720.38000	1.72038	1,614,870	12.07	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			3,423.02000	3.42302	3,571,170	12.07	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.22	Call			3,249.65000	3.24965	3,393,340	12.03	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			502.11000	0.50211	538,670	11.19	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call			6,546.78000	6.54678	6,749,480	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			653.91000	0.65391	602,950	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,989.47000	1.98947	1,873,130	11.98	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			130.04000	0.13004	116,060	12.98	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put			3,065.57000	3.06557	2,913,540	11.72	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			769.92000	0.76992	712,050	12.87	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call			14,189.97000	14.18997	14,440,280	12.98	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/05/2021	Bond Future	11.71	Put		24.74000	0.02474	21,390	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		14,098.25000	14.09825	14,348,420	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		1,827.92000	1.82792	1,717,950	12.03	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		6,474.17000	6.47417	6,257,070	11.19	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		9,686.08000	9.68608	9,920,130	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		195.59000	0.19559	175,980	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		14,144.12000	14.14412	14,394,360	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		25.33000	0.02533	21,910	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		3,016.08000	3.01608	3,153,400	11.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		6,026.19000	6.02619	6,221,980	12.87	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Call		3,352.43000	3.35243	3,498,810	12.05	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put		1,762.02000	1.76202	1,654,740	12.05	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.35	Call		3,712.30000	3.71230	3,867,330	12.16	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put		1,562.50000	1.56250	1,463,870	12.16	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	10.95	Call		10,662.38000	10.66238	10,902,060	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		25.94000	0.02594	22,450	12.98	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		14,694.64000	14.69464	14,941,100	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		116.64000	0.11664	107,010	12.85	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		3,869.50000	3.86950	3,723,890	11.69	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,646.70000	2.64670	2,757,180	11.69	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		2,541.34000	2.54134	2,430,360	11.99	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		7,720.09000	7.72009	7,919,090	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,049.62000	1.04962	992,530	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		7,642.66000	7.64266	7,840,720	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,073.05000	1.07305	1,015,020	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		7,681.34000	7.68134	7,879,870	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		591.26000	0.59126	626,540	11.26	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.30	Put		1,209.53000	1.20953	1,146,110	12.85	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		4,419.49000	4.41949	4,261,880	11.58	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,231.57000	2.23157	2,330,050	11.58	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		9,214.65000	9.21465	8,993,840	11.26	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,061.28000	1.06128	1,003,720	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		4,085.37000	4.08537	4,230,480	11.99	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.30	Call		7,221.70000	7.22170	7,414,370	12.85	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		581.35000	0.58135	548,340	11.48	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		7,671.85000	7.67185	7,866,130	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,385.20000	1.38520	1,320,700	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,707.84000	7.70784	7,902,580	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,372.20000	1.37220	1,308,160	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,743.90000	7.74390	7,939,080	11.48	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	04/11/2021	Bond Future	8.27	Put			7,347.57000	7.34757	7,151,070	10.01	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,225.91000	1.22591	1,288,190	10.01	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			5,393.16000	5.39316	5,226,640	10.35	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,130.34000	2.13034	2,222,600	10.35	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,906.07000	10.90607	11,131,840	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,359.30000	1.35930	1,295,700	11.48	0.00	0	
Total R2030 Option												0.00	0	25,90
Total For R2030												0.00	0	136,0'
R2032	On	04/02/2021	Bond Future			9.69244	93.27642	9.74006	92.97830		13.23	0.00	0	43,98
R2032	On	06/05/2021	Bond Future			9.89739	90.07632	9.94691	89.77568		14.66	0.00	0	70,92
R2032	On	05/08/2021	Bond Future			10.10369	91.06133	10.15525	90.75773		14.07	0.00	0	
R2032	On	04/11/2021	Bond Future			10.31628	87.90271	10.37000	87.59597		13.16	0.00	0	
Total R2032 Future												0.00	0	114,91
R2032	On	04/02/2021	Bond Future	9.62	Call			656.55000	0.65655	745,430	13.09	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			1,410.74000	1.41074	1,201,500	13.09	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			681.35000	0.68135	773,040	13.10	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put			3,011.77000	3.01177	2,735,150	12.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			140.00000	0.14000	161,500	12.66	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			6,423.00000	6.42300	6,717,440	14.84	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			1,372.40000	1.37240	1,165,970	13.10	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			632.42000	0.63242	718,530	13.08	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			7.88000	0.00788	4,200	14.84	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			1,449.81000	1.44981	1,237,800	13.08	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			6,212.64000	6.21264	5,914,890	12.26	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			3.48000	0.00348	3,850	12.26	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.10	Call			11,992.99000	11.99299	12,276,650	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			156.70000	0.15670	139,720	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			1,861.91000	1.86191	1,743,330	15.01	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,141.85000	4.14185	4,323,910	15.01	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			12,039.97000	12.03997	12,323,890	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			153.92000	0.15392	137,200	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			12,086.93000	12.08693	12,371,100	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			151.18000	0.15118	134,710	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			14,191.93000	14.19193	14,484,550	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			64.88000	0.06488	56,860	16.09	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.35	Put			1,448.14000	1.44814	1,371,630	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			8,141.04000	8.14104	8,368,670	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,434.13000	1.43413	1,358,160	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,179.83000	8.17983	8,408,000	15.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	05/08/2021	Bond Future	11.37	Put		1,420.23000	1.42023	1,344,800	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		8,102.31000	8.10231	8,329,400	15.26	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,587.81000	1.58781	1,512,290	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		7,823.68000	7.82368	7,600,220	12.37	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,616.57000	1.61657	1,699,850	12.37	0.00	0	7(
R2032	On	04/11/2021	Bond Future	11.70	Call		8,722.64000	8.72264	8,954,350	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		13,057.04000	13.05704	13,330,820	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		546.67000	0.54667	513,710	14.19	0.00	0	7(
R2032	On	04/11/2021	Bond Future	11.71	Call		8,759.65000	8.75965	8,991,840	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,574.07000	1.57407	1,499,040	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,560.43000	1.56043	1,485,880	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,685.69000	8.68569	8,916,910	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		5,765.65000	5.76565	5,576,180	12.65	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,614.63000	2.61463	2,731,900	12.65	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			10.46952	92.36096	10.53744	91.91079	15.12	0.00	0	73,36
R2035	On	06/05/2021	Bond Future			10.68076	88.82246	10.75134	88.36830	16.74	0.00	0	23,7
R2035	On	05/08/2021	Bond Future			10.89685	89.79337	10.97034	89.33458	16.07	0.00	0	
R2035	On	04/11/2021	Bond Future			11.11848	86.29131	11.19500	85.82768	15.05	0.00	0	
Total R2035 Future											0.00	0	97,06
R2035	On	04/02/2021	Bond Future	10.05	Call		150.66000	0.15066	189,680	14.42	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		3,457.14000	3.45714	3,045,990	14.42	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		3,987.32000	3.98732	4,386,430	16.29	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		136.47000	0.13647	85,410	16.29	0.00	0	6(
R2035	On	04/02/2021	Bond Future	10.06	Call		159.20000	0.15920	200,200	14.44	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		3,396.05000	3.39605	2,986,880	14.44	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		142.45000	0.14245	179,540	14.40	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		3,518.64000	3.51864	3,105,560	14.40	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		241.82000	0.24182	301,110	14.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		2,924.37000	2.92437	2,533,490	14.59	0.00	0	6(
R2035	On	06/05/2021	Bond Future	12.91	Call		12,592.74000	12.59274	13,017,030	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		230.76000	0.23076	200,890	18.46	0.00	0	6(
R2035	On	06/05/2021	Bond Future	10.40	Put		4,419.91000	4.41991	4,139,100	16.32	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		11,929.62000	11.92962	12,347,970	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		287.03000	0.28703	251,220	18.46	0.00	0	1,6(
R2035	On	06/05/2021	Bond Future	10.81	Put		3,001.27000	3.00127	2,780,950	16.81	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,359.22000	2.35922	2,172,430	17.11	0.00	0	5(
R2035	On	06/05/2021	Bond Future	11.15	Put		2,136.66000	2.13666	1,962,890	17.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	11.15	Call		4,638.12000	4.63812	4,918,510	17.28	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put		5,085.33000	5.08533	4,780,890	16.09	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,715.27000	1.71527	1,864,990	16.09	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call		10,046.87000	10.04687	10,443,090	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		2,124.49000	2.12449	2,297,840	16.32	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call		6,342.93000	6.34293	6,668,950	18.04	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,436.65000	1.43665	1,308,510	18.04	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		8,440.78000	8.44078	8,810,630	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		836.42000	0.83642	752,110	18.46	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		10,000.27000	10.00027	10,395,830	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,376.10000	3.37610	3,609,940	16.81	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call		5,340.14000	5.34014	5,641,240	17.59	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,804.08000	1.80408	1,651,020	17.59	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call		1,289.62000	1.28962	1,412,030	15.79	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		4,243.24000	4.24324	4,510,610	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		525.88000	0.52588	467,280	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		518.48000	0.51848	460,540	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		9,953.71000	9.95371	10,348,600	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		533.37000	0.53337	474,100	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,550.21000	2.55021	2,745,880	16.52	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		3,854.96000	3.85496	3,596,470	16.52	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		5,960.33000	5.96033	5,628,580	15.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		48,756.22000	48.75622	48,297,450	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.10000	0.00010	0,120	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,989.50000	48.98950	48,530,730	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.11000	0.00011	0,130	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		7,915.12000	7.91512	7,584,150	15.04	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,695.56000	1.69556	1,823,380	15.04	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,574.82000	5.57482	5,849,650	16.46	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		48,872.80000	48.87280	48,414,030	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,141.34000	3.14134	2,957,380	16.46	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.11000	0.00011	0,130	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,579.46000	3.57946	3,790,960	15.86	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,838.64000	4.83864	4,591,350	15.86	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put		8,174.46000	8.17446	7,852,990	14.16	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,046.02000	2.04602	2,188,180	14.16	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		8,721.24000	8.72124	8,389,560	14.16	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,853.79000	1.85379	1,985,740	14.16	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,435.19000	6.43519	6,726,070	15.52	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,395.02000	9.39502	9,743,950	16.21	0.00	0	

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			1,870.63000	1.87063	1,755,930	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			9,320.01000	9.32001	9,667,570	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,900.90000	1.90090	1,784,830	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call			9,357.50000	9.35750	9,705,740	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			4,908.80000	4.90880	4,673,780	14.91	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call			2,937.41000	2.93741	3,119,270	14.51	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			14,484.55000	14.48455	14,901,040	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			601.34000	0.60134	554,200	16.21	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call			4,210.61000	4.21061	4,439,220	14.91	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,885.72000	1.88572	1,770,330	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			3,180.69000	3.18069	3,007,940	15.52	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			6,513.95000	6.51395	6,232,180	14.51	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			10.71228	83.45346	10.79003	82.94266		17.06	667,627.68	8	82,48
R2037	On	06/05/2021	Bond Future			10.92399	84.29764	11.00481	83.78213		17.98	0.00	0	53,76
R2037	On	05/08/2021	Bond Future			11.14252	80.96325	11.22671	80.44240		18.17	0.00	0	
R2037	On	04/11/2021	Bond Future			11.35484	81.84035	11.44238	81.31404		16.18	0.00	0	
Total R2037 Future												667,627.68	8	136,25
R2037	On	04/02/2021	Bond Future	10.28	Call			145.72000	0.14572	191,100	16.24	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			3,585.09000	3.58509	3,119,670	16.24	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			153.90000	0.15390	201,520	16.26	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			10.20000	0.01020	4,660	19.19	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			7,210.93000	7.21093	7,716,190	19.19	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			6,816.01000	6.81601	7,318,890	19.19	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			15.14000	0.01514	7,220	19.19	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			2,451.06000	2.45106	2,044,030	16.65	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call			16,263.77000	16.26377	16,774,570	19.19	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			0.00000	0.00000	0,000	19.19	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call			1,357.96000	1.35796	1,624,640	17.22	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			967.20000	0.96720	723,080	17.22	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			210.55000	0.21055	273,050	16.38	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			3,646.85000	3.64685	3,179,280	16.22	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			3,523.79000	3.52379	3,060,610	16.26	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			137.91000	0.13791	181,140	16.22	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			3,165.29000	3.16529	2,716,990	16.38	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			7,992.71000	7.99271	7,482,450	15.68	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			1.53000	0.00153	2,070	15.68	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.48	Call			385.56000	0.38556	489,330	16.65	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		9,022.87000	9.02287	9,454,100	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		741.12000	0.74112	656,840	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		9,067.15000	9.06715	9,499,230	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		731.57000	0.73157	648,140	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		9,111.47000	9.11147	9,544,400	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		722.11000	0.72211	639,530	19.81	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,065.64000	2.06564	1,919,940	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,097.86000	8.09786	8,471,230	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,100.62000	2.10062	1,953,140	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,134.96000	8.13496	8,509,220	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,083.07000	2.08307	1,936,480	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,172.11000	8.17211	8,547,260	19.74	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,567.93000	9.56793	9,966,660	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,886.53000	1.88653	1,758,950	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,495.01000	9.49501	9,892,250	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,916.04000	1.91604	1,786,970	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		9,531.45000	9.53145	9,929,430	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,901.24000	1.90124	1,772,910	17.43	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											667,627.68	8	137,54
R2040	On	04/02/2021	Bond Future			10.81142	85.73566	10.89415	85.15434	17.60	171,471.32	2	69,6
R2040	On	06/05/2021	Bond Future			11.01750	86.60285	11.10352	86.01621	18.39	0.00	0	25,4
R2040	On	05/08/2021	Bond Future			11.23009	83.04339	11.31975	82.45056	18.61	0.00	0	
R2040	On	04/11/2021	Bond Future			11.43619	83.94311	11.52946	83.34401	16.49	0.00	0	
Total R2040 Future											171,471.32	2	95,07
R2040	On	04/02/2021	Bond Future	10.41	Call		158.93000	0.15893	216,020	16.40	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		3,652.94000	3.65294	3,128,710	16.40	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		168.01000	0.16801	227,890	16.42	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		4,830.65000	4.83065	4,271,760	16.08	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		55.52000	0.05552	77,950	16.08	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,629.46000	4.62946	5,163,240	18.83	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		6,102.83000	6.10283	5,528,850	16.00	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		17.11000	0.01711	24,450	16.00	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		5,650.09000	5.65009	6,205,930	19.27	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		3,718.82000	3.71882	3,191,870	16.38	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		10,790.20000	10.79020	10,208,910	15.97	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		0.08000	0.00008	0,110	15.97	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		3,587.56000	3.58756	3,066,120	16.42	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		150.25000	0.15025	204,620	16.38	0.00	0	

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		53.30000	0.05330	27,820	19.27	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		108.78000	0.10878	61,240	18.83	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		10,119.22000	10.11922	9,537,980	15.97	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		0.19000	0.00019	0,270	15.97	0.00	0	80
R2040	On	06/05/2021	Bond Future	12.43	Put		867.45000	0.86745	764,840	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,186.26000	9.18626	9,671,300	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		856.44000	0.85644	754,840	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,093.86000	9.09386	9,576,870	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		2,085.77000	2.08577	1,879,290	18.89	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,219.72000	5.21972	5,599,880	18.89	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		13,635.56000	13.63556	14,187,350	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		878.58000	0.87858	774,950	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		230.42000	0.23042	195,570	20.38	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		9,140.03000	9.14003	9,624,060	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		4,348.22000	4.34822	4,005,900	17.76	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,459.89000	2.45989	2,704,210	17.76	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		9,049.09000	9.04909	9,489,570	20.23	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		1,955.77000	1.95577	1,803,420	20.23	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,093.02000	9.09302	9,534,340	20.25	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,942.94000	1.94294	1,791,430	20.25	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,005.38000	9.00538	9,445,000	20.21	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,568.87000	3.56887	3,837,670	18.08	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		3,760.49000	3.76049	3,506,310	18.67	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,252.12000	5.25212	5,590,770	18.67	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		18,765.66000	18.76566	19,335,450	20.27	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,968.89000	1.96889	1,815,680	20.21	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		190.53000	0.19053	167,490	20.27	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		5,373.26000	5.37326	5,049,230	18.08	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,001.62000	10.00162	10,457,260	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		1,957.62000	1.95762	1,814,160	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,040.10000	10.04010	10,496,580	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,942.26000	1.94226	1,799,640	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,963.18000	9.96318	10,417,970	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,973.09000	1.97309	1,828,780	17.75	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											171,471.32	2	102,57
R2044	On	04/02/2021	Bond Future			10.88528	82.31384	10.97296	81.69417	18.54	0.00	0	45,20
R2044	On	06/05/2021	Bond Future			11.08381	83.14646	11.17502	82.52106	19.36	0.00	0	19,90
R2044	On	05/08/2021	Bond Future			11.28847	79.67436	11.38358	79.04232	19.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future			11.48657	80.53759	11.58555	79.89882		17.33	0.00	0	
Total R2044 Future												0.00	0	65,11
R2044	On	04/02/2021	Bond Future	10.84	Call			799.62000	0.79962	1,021,960	18.26	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			1,742.42000	1.74242	1,345,090	18.26	0.00	0	21
R2044	On	04/02/2021	Bond Future	10.29	Call			48.62000	0.04862	70,180	17.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			5,093.35000	5.09335	4,495,240	17.03	0.00	0	21
R2044	On	04/02/2021	Bond Future	9.66	Put			10,176.77000	10.17677	9,557,200	16.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			7.53000	0.00753	11,210	16.84	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			77.85000	0.07785	110,730	17.17	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			4,581.77000	4.58177	3,994,980	17.17	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			0.22000	0.00022	0,320	16.82	0.00	0	21
R2044	On	04/02/2021	Bond Future	10.37	Call			82.99000	0.08299	117,790	17.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			4,510.11000	4.51011	3,925,240	17.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			72.97000	0.07297	104,000	17.15	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			4,653.80000	4.65380	4,065,160	17.15	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			7,030.59000	7.03059	6,414,600	16.84	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			9,122.48000	9.12248	9,637,890	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			8,850.95000	8.85095	9,359,810	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			2,738.03000	2.73803	2,474,470	19.58	0.00	0	3,11
R2044	On	06/05/2021	Bond Future	11.79	Call			5,879.17000	5.87917	6,306,660	20.33	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put			1,868.78000	1.86878	1,670,870	20.33	0.00	0	3,11
R2044	On	06/05/2021	Bond Future	11.35	Put			2,877.42000	2.87742	2,604,500	19.50	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			4,054.50000	4.05450	4,406,980	19.50	0.00	0	3,11
R2044	On	06/05/2021	Bond Future	12.45	Put			950.85000	0.95085	835,430	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			893.54000	0.89354	783,550	21.45	0.00	0	3,11
R2044	On	06/05/2021	Bond Future	11.90	Call			6,374.81000	6.37481	6,818,140	20.59	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			1,683.20000	1.68320	1,501,130	20.59	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			8,805.85000	8.80585	9,313,600	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			974.63000	0.97463	856,980	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			3,669.54000	3.66954	3,347,700	19.15	0.00	0	3,11
R2044	On	06/05/2021	Bond Future	10.70	Put			5,273.07000	5.27307	4,868,570	18.43	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			1,923.56000	1.92356	2,144,460	18.43	0.00	0	3,11
R2044	On	06/05/2021	Bond Future	11.40	Call			4,246.07000	4.24607	4,607,910	19.58	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			962.68000	0.96268	846,140	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			8,896.09000	8.89609	9,406,070	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			3,155.75000	3.15575	3,459,310	19.15	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			9,325.67000	9.32567	9,802,000	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			1,888.12000	1.88812	1,732,410	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			9,246.77000	9.24677	9,721,100	21.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/08/2021	Bond Future	12.59	Put		1,920.68000	1.92068	1,762,970	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		9,286.20000	9.28620	9,761,530	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,904.34000	1.90434	1,747,630	21.33	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,077.51000	2.07751	1,919,650	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		9,817.88000	9.81788	10,299,690	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,061.60000	2.06160	1,904,640	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		9,742.78000	9.74278	10,222,790	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,093.53000	2.09353	1,934,770	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		9,780.31000	9.78031	10,261,220	18.65	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											0.00	0	84,57
R2048	On	04/02/2021	Bond Future			10.80556	85.98544	10.89335	85.34519	17.99	171,970.88	2	120,60
R2048	On	06/05/2021	Bond Future			10.99208	82.44545	11.08338	81.79932	19.71	0.00	0	5,26
R2048	On	05/08/2021	Bond Future			11.18222	83.34671	11.27736	82.69373	18.87	0.00	0	
R2048	On	04/11/2021	Bond Future			11.37578	79.83785	11.47489	79.17793	17.58	0.00	0	
Total R2048 Future											171,970.88	2	125,86
R2048	On	04/02/2021	Bond Future	10.47	Call		215.88000	0.21588	299,190	16.82	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		3,386.96000	3.38696	2,830,020	16.82	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		227.73000	0.22773	314,820	16.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		3,453.07000	3.45307	2,892,440	16.80	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		1,592.29000	1.59229	1,205,180	17.63	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		911.19000	0.91119	1,164,330	17.63	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		8,652.98000	8.65298	8,013,460	16.21	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		1.40000	0.00140	2,130	16.21	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		3,321.42000	3.32142	2,768,260	16.85	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		146.34000	0.14634	82,270	19.10	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		4,339.10000	4.33910	4,915,280	19.10	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		1,814.31000	1.81431	1,397,250	17.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		764.26000	0.76426	987,450	17.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		204.47000	0.20447	284,090	16.80	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		9,042.95000	9.04295	9,571,610	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		948.50000	0.94850	831,030	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		9,089.11000	9.08911	9,618,920	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		936.66000	0.93666	820,340	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		8,996.82000	8.99682	9,524,340	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		960.46000	0.96046	841,850	21.90	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,886.00000	1.88600	1,726,440	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		9,534.70000	9.53470	10,029,140	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,869.77000	1.86977	1,711,230	20.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2048	On	05/08/2021	Bond Future	12.52	Call		9,575.23000	9.57523	10,070,700	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,853.66000	1.85366	1,696,150	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		9,494.20000	9.49420	9,987,620	20.59	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		10,127.50000	10.12750	10,632,260	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,961.85000	1.96185	1,806,690	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		10,166.09000	10.16609	10,671,770	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,946.41000	1.94641	1,792,170	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		10,088.93000	10.08893	10,592,780	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,977.39000	1.97739	1,821,320	18.92	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											171,970.88	2	130,14
R209	On	04/02/2021	Bond Future			10.36984	71.12111	10.44743	70.67372	17.55	782,332.21	11	24,8i
R209	On	06/05/2021	Bond Future			10.55821	68.70142	10.63861	68.24987	19.59	0.00	0	7,4i
R209	On	05/08/2021	Bond Future			10.74680	69.45269	10.83016	68.99648	18.80	0.00	0	
R209	On	04/11/2021	Bond Future			10.93910	67.06486	11.02556	66.60380	17.75	0.00	0	1,7i
Total R209 Future											782,332.21	11	34,1i
R209	On	04/02/2021	Bond Future	10.11	Call		297.28000	0.29728	379,400	17.02	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		2,273.89000	2.27389	1,908,620	17.02	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		310.54000	0.31054	395,700	17.03	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		2,227.40000	2.22740	1,865,170	17.03	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		284.44000	0.28444	363,590	17.00	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		2,320.87000	2.32087	1,952,630	17.00	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		1,991.97000	1.99197	1,816,600	19.88	0.00	0	3,5i
R209	On	06/05/2021	Bond Future	10.00	Put		5,062.90000	5.06290	4,748,390	18.79	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,353.81000	1.35381	1,490,850	18.79	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		6,176.38000	6.17638	6,517,250	21.05	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,866.46000	1.86646	2,038,360	19.06	0.00	0	5,3i
R209	On	06/05/2021	Bond Future	11.25	Call		4,848.22000	4.84822	5,154,190	20.32	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		1,551.70000	1.55170	1,406,120	20.32	0.00	0	9,1i
R209	On	06/05/2021	Bond Future	12.25	Call		8,698.39000	8.69839	9,090,700	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		949.86000	0.94986	1,054,890	18.60	0.00	0	8,2i
R209	On	06/05/2021	Bond Future	11.00	Call		3,969.27000	3.96927	4,245,450	19.88	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		508.65000	0.50865	448,100	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,658.90000	8.65890	9,050,560	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		501.77000	0.50177	441,880	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,579.98000	8.57998	8,970,320	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		1,096.92000	1.09692	986,240	21.05	0.00	0	3,7i
R209	On	06/05/2021	Bond Future	10.25	Put		4,089.69000	4.08969	3,810,040	19.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		2,749.68000	2.74968	2,971,590	19.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/05/2021	Bond Future	10.60	Put		2,965.98000	2.96598	2,736,340	19.45	0.00	0	6,21
R209	On	06/05/2021	Bond Future	9.75	Put		6,190.14000	6.19014	5,843,620	18.60	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		515.61000	0.51561	454,400	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		494.97000	0.49497	435,730	21.39	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.23	Call		8,619.42000	8.61942	9,010,420	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Put		3,741.72000	3.74172	3,476,380	19.18	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		2,100.48000	2.10048	2,286,690	19.18	0.00	0	1,00
R209	On	05/08/2021	Bond Future	11.80	Put		1,952.63000	1.95263	1,818,780	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,979.46000	6.97946	7,302,620	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,936.42000	1.93642	1,803,370	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,914.67000	6.91467	7,236,230	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,968.95000	1.96895	1,834,300	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,947.04000	6.94704	7,269,400	20.34	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,329.48000	2.32948	2,189,170	19.14	5,472,925.00	2,500	5,50
R209	On	04/11/2021	Bond Future	12.18	Call		7,776.86000	7.77686	8,110,440	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,039.35000	2.03935	1,911,870	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,808.12000	7.80812	8,142,390	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,024.13000	2.02413	1,897,340	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,745.64000	7.74564	8,078,520	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,872.29000	2.87229	3,063,430	17.24	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,747.49000	5.74749	5,477,570	17.24	6,846,962.50	1,250	5,50
R209	On	04/11/2021	Bond Future	9.50	Put		10,022.54000	10.02254	9,661,190	16.66	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,164.93000	1.16493	1,264,640	16.66	1,580,800.00	1,250	3,71
R209	On	04/11/2021	Bond Future	12.00	Call		7,221.34000	7.22134	7,542,090	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,054.66000	2.05466	1,926,480	19.14	0.00	0	
Total R209 Option											13,900,687.50	5,000	61,07
Total For R209											14,683,019.71	5,011	95,20
R210	On	04/02/2021	Bond Future			195.54384	195.54384	195.27912	195.27912		0.00	0	91
R210	On	06/05/2021	Bond Future			194.85700	194.85700	194.59053	194.59053		0.00	0	41
R210	On	05/08/2021	Bond Future			197.03434	197.03434	196.76561	196.76561		0.00	0	
R210	On	04/11/2021	Bond Future			196.47322	196.47322	196.20176	196.20176		0.00	0	
Total R210 Future											0.00	0	1,35
Total For R210											0.00	0	1,35
R212	On	04/02/2021	Bond Future			170.15678	170.15678	170.08763	170.08763		11,910,974.60	70	3,90
R212	On	06/05/2021	Bond Future			171.92027	171.92027	171.85139	171.85139		0.00	0	
R212	On	05/08/2021	Bond Future			171.50862	171.50862	171.43955	171.43955		0.00	0	
R212	On	04/11/2021	Bond Future			173.40547	173.40547	173.33585	173.33585		0.00	0	
Total R212 Future											11,910,974.60	70	3,90
Total For R212											11,910,974.60	70	3,90

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/02/2021	Bond Future			9.22586	88.74261	9.24820	88.61228		12.49	0.00	0	8,8
R213	On	06/05/2021	Bond Future			9.41414	86.11253	9.43729	85.98141		13.87	0.00	0	
R213	On	05/08/2021	Bond Future			9.60567	87.05372	9.62974	86.92145		13.30	0.00	0	
R213	On	04/11/2021	Bond Future			9.80439	84.46714	9.82944	84.33358		12.47	0.00	0	
Total R213 Future												0.00	0	8,8
R213	On	04/02/2021	Bond Future	9.40	Call			1,408.83000	1.40883	1,468,070	12.65	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			530.05000	0.53005	458,960	12.65	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,446.98000	1.44698	1,507,710	12.66	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			510.73000	0.51073	441,130	12.66	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,371.18000	1.37118	1,428,920	12.64	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			549.93000	0.54993	477,340	12.64	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			64.35000	0.06435	59,530	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			12,576.36000	12.57636	12,702,490	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			67.03000	0.06703	62,040	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			12,620.83000	12.62083	12,747,040	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			65.68000	0.06568	60,770	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			12,665.28000	12.66528	12,791,580	15.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			7,331.09000	7.33109	7,425,840	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			1,314.28000	1.31428	1,276,760	14.40	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call			4,959.17000	4.95917	5,036,580	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			2,217.80000	2.21780	2,162,940	13.63	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Call			2,605.36000	2.60536	2,655,970	13.03	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call			7,588.60000	7.58860	7,685,180	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			1,224.13000	1.22413	1,188,440	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,625.63000	7.62563	7,722,470	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,211.66000	1.21166	1,176,230	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,551.62000	7.55162	7,647,950	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			1,236.69000	1.23669	1,200,750	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			4,215.67000	4.21567	4,134,010	13.03	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,470.61000	1.47061	1,434,180	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,929.47000	7.92947	8,026,830	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,457.56000	1.45756	1,421,360	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,859.74000	7.85974	7,956,640	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,483.76000	1.48376	1,447,100	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,894.57000	7.89457	7,991,700	13.45	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			10.74011	68.26661	10.82278	67.78450		19.11	887,465.93	13	13,8
R214	On	06/05/2021	Bond Future			10.92389	65.68138	11.00960	65.19480		21.39	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
R214	On	05/08/2021			11.11068	66.39936	11.19969	65.90765		20.49	0.00	0	
R214	On	04/11/2021			11.30071	63.84131	11.39312	63.34437		19.40	0.00	0	
Total R214 Future											887,465.93	13	15,63
R214	On	04/02/2021	10.32	Call			146.09000	0.14609	193,840	18.11	0.00	0	
R214	On	04/02/2021	10.32	Put			3,168.35000	3.16835	2,733,990	18.11	0.00	0	
R214	On	04/02/2021	10.33	Call			153.69000	0.15369	203,620	18.12	0.00	0	
R214	On	04/02/2021	10.33	Put			3,113.68000	3.11368	2,681,500	18.12	0.00	0	
R214	On	04/02/2021	10.31	Call			138.82000	0.13882	184,460	18.10	0.00	0	
R214	On	04/02/2021	10.31	Put			3,223.43000	3.22343	2,786,960	18.10	0.00	0	
R214	On	06/05/2021	12.25	Call			7,324.48000	7.32448	7,713,750	23.36	0.00	0	
R214	On	06/05/2021	12.25	Put			895.49000	0.89549	798,180	23.36	0.00	0	
R214	On	06/05/2021	12.26	Call			7,361.44000	7.36144	7,751,590	23.36	0.00	0	
R214	On	06/05/2021	12.26	Put			884.94000	0.88494	788,510	23.36	0.00	0	
R214	On	06/05/2021	12.27	Call			7,398.43000	7.39843	7,789,450	23.36	0.00	0	
R214	On	06/05/2021	12.27	Put			874.49000	0.87449	778,930	23.36	0.00	0	
R214	On	05/08/2021	12.03	Put			2,256.62000	2.25662	2,100,280	21.71	0.00	0	
R214	On	05/08/2021	12.01	Call			6,494.55000	6.49455	6,828,300	21.67	0.00	0	
R214	On	05/08/2021	12.01	Put			2,285.47000	2.28547	2,127,510	21.67	0.00	0	
R214	On	05/08/2021	12.02	Call			6,529.16000	6.52916	6,863,720	21.69	0.00	0	
R214	On	05/08/2021	12.02	Put			2,271.00000	2.27100	2,113,850	21.69	0.00	0	
R214	On	05/08/2021	12.03	Call			6,563.80000	6.56380	6,899,170	21.71	0.00	0	
R214	On	04/11/2021	12.48	Call			7,684.23000	7.68423	8,037,140	20.87	0.00	0	
R214	On	04/11/2021	12.48	Put			2,285.10000	2.28510	2,141,070	20.87	0.00	0	
R214	On	04/11/2021	12.46	Call			7,616.96000	7.61696	7,968,550	20.83	0.00	0	
R214	On	04/11/2021	12.46	Put			2,310.22000	2.31022	2,164,870	20.83	0.00	0	
R214	On	04/11/2021	12.47	Call			7,650.59000	7.65059	8,002,840	20.85	0.00	0	
R214	On	04/11/2021	12.47	Put			2,297.62000	2.29762	2,152,930	20.85	0.00	0	
Total R214 Option											0.00	0	
Total For R214											887,465.93	13	15,63
Total for Bond											40,117,630.92	5,203	1,171,95
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			756.24600	756.24600	754.05200	754.05200			1,066,306,860.00	141	82
GOVI	On	06/05/2021	GOVI			763.89600	763.89600	761.68400	761.68400			1,069,454,400.00	140	14
GOVI	On	05/08/2021	GOVI			772.15500	772.15500	769.92200	769.92200			0.00	0	
GOVI	On	04/11/2021	GOVI			780.59900	780.59900	778.34200	778.34200			0.00	0	
Total GOVI Future												2,135,761,260.00	281	96
GOVI	On	04/02/2021	GOVI	750.95	Call			31,020.00000	3.10200	52,960,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Call			30,920.00000	3.09200	52,860,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Call			31,120.00000	3.11200	53,060,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			830,140.00000	83.01400	852,260,000		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			830,040.00000	83.00400	852,160,000		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			829,940.00000	82.99400	852,060,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			507,720.00000	50.77200	530,050,000		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			507,920.00000	50.79200	530,250,000		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			507,820.00000	50.78200	530,150,000		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			499,320.00000	49.93200	521,890,000		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			499,220.00000	49.92200	521,790,000		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			499,420.00000	49.94200	521,990,000		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												2,135,761,260.00	281	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												2,135,761,260.00	281	96
AL37	On	04/02/2021	Index Future			792.68200	792.68200	794.56400	794.56400			0.00	0	
AL37	On	06/05/2021	Index Future			800.70000	800.70000	802.60600	802.60600			0.00	0	
AL37	On	05/08/2021	Index Future			809.35700	809.35700	811.28600	811.28600			0.00	0	
AL37	On	04/11/2021	Index Future			818.20800	818.20800	820.15800	820.15800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			873.86800	873.86800	871.64500	871.64500			0.00	0	
AL7T	On	06/05/2021	Index Future			882.70800	882.70800	880.46700	880.46700			0.00	0	
AL7T	On	05/08/2021	Index Future			892.25100	892.25100	889.98900	889.98900			0.00	0	
AL7T	On	04/11/2021	Index Future			902.00800	902.00800	899.72300	899.72300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			765.03900	765.03900	762.74600	762.74600			7,650,390.00	1	11
ALBI	On	06/05/2021	Index Future			772.77800	772.77800	770.46600	770.46600			0.00	0	11
ALBI	On	05/08/2021	Index Future			781.13300	781.13300	778.79900	778.79900			0.00	0	
ALBI	On	04/11/2021	Index Future			789.67500	789.67500	787.31600	787.31600			0.00	0	
Total ALBI Future												7,650,390.00	1	31
Total For ALBI												7,650,390.00	1	31
IGOV	On	04/02/2021	Index Future			271.68000	271.68000	271.47600	271.47600			0.00	0	96
IGOV	On	06/05/2021	Index Future			274.49600	274.49600	274.29100	274.29100			0.00	0	
IGOV	On	05/08/2021	Index Future			277.53100	277.53100	277.32400	277.32400			0.00	0	
IGOV	On	04/11/2021	Index Future			280.63100	280.63100	280.42300	280.42300			0.00	0	
Total IGOV Future												0.00	0	97
Total For IGOV												0.00	0	97
Total for Index												7,650,390.00	1	1,26
JIBAR f	On	17/02/2021	Jibar Future			3.64500	96.35500	3.56000	96.44000			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.63500	96.36500	3.54500	96.45500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.58000	96.42000	3.47000	96.53000			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.58000	96.42000	3.46000	96.54000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.55500	96.44500	3.45500	96.54500			0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.58000	96.42000	3.48000	96.52000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.61000	96.39000	3.48000	96.52000			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			3.72500	96.27500	3.63500	96.36500			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			3.78000	96.22000	3.64500	96.35500			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.06000	95.94000	3.96000	96.04000			0.00	40,000	20,00
JIBAR f	On	21/09/2022	Jibar Future			4.10000	95.90000	3.97000	96.03000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			4.36000	95.64000	4.28500	95.71500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total Jibar Future										0.00	40,000	50,000
Total For JIBAR FUTURE										0.00	40,000	50,000
Total for Jibar										0.00	40,000	50,000
5Y STN On 21/12/2021 Interest Rate Swap			90.60000	90.60000	90.53000	90.53000				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 :										2,183,529,280.92	45,485	1,224,295
AA06 On 15/04/2021 Spot Bond					0.00000	100.05557				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			5.21500	103.57591	5.21500	103.56128				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.48000	301.92441	3.48000	301.87085		1,670,400,000,000.00		480,000,000	250,000,000	
Total ABCPI3 SPOT								1,670,400,000,000.00		480,000,000	250,000,000	
Total For ABCPI3								1,670,400,000,000.00		480,000,000	250,000,000	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.59179				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.05069				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.70152	9.65000	100.67545				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.85744				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.60149				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	101.48100				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	102.13170				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.11854				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.62089				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	103.17801				0.00	0	18,000,00
Total ABFN22 SPOT										0.00	0	18,000,00
Total For ABFN22										0.00	0	18,000,00
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.40054				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.30285				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.71804				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.83646				0.00	700,000,000	350,000,00
Total ABFN27 SPOT										0.00	700,000,000	350,000,00
Total For ABFN27										0.00	700,000,000	350,000,00
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.63847				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.57159				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.59193				0.00	0	

Contract 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	100.84215				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.41126				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.45410				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.26823				0.00	900,000,000	450,000,000
Total ABFN34 SPOT										0.00	900,000,000	450,000,000
Total For ABFN34										0.00	900,000,000	450,000,000
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.51634				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.84369				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.42361				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.93884				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.22454				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.25228				0.00	0	5,000,000,000
Total ABFN41 SPOT										0.00	0	5,000,000,000
Total For ABFN41										0.00	0	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	99.46561				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.14813				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.15227				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.15528				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.45141				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.68744				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.72548				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.02537				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.37698				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.75953				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	146.73504			301,560,000,000.00	71,800,000	35,900,000	
Total ABKI03 SPOT									301,560,000,000.00	71,800,000	35,900,000	
Total For ABKI03									301,560,000,000.00	71,800,000	35,900,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	72.92434	100.00000	72.75604			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 Intere
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.19500	7.19500	7.19500	139.40516			2,158,500,000,000.00	300,000,000	169,000,00
Total ABKI04 SPOT									2,158,500,000,000.00	300,000,000	169,000,00
Total For ABKI04									2,158,500,000,000.00	300,000,000	169,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.03479	100.00000	18.99063			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	99.54085			0.00	0	
Total ABKS1 SPOT									0.00	0	
Total For ABKS1									0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.77000	216.74111	2.77000	216.70685			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.76500	2.76500	2.76500	146.35569			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	185.87027			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.89500	4.89500	4.89500	208.88593			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.05500	6.05500	6.05500	106.42523			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.55000	6.55000	6.55000	120.08217			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.71500	4.71500	4.71500	102.51423			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.24500	103.83345	4.24500	103.82148			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			4.55500	108.32239	4.55500	108.30892			0.00	0	

Contract 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			4.87500	110.32185	4.87500	110.30718				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.11500	119.70542	6.11500	119.68550				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.32500	119.67190	7.32500	119.64812				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			5.02500	115.16549	5.02500	115.14970				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.43500	114.32706	6.43500	114.30706				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	12.91639	100.00000	12.88748				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.83000	1.83000	1.83000	315.33867				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.32000	169.41198	1.32000	169.39191				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.42500	9.42500	9.42500	104.79915				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.60932				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.59034				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	100.56683				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.56970				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.06246				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.58868				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.58868				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.60486				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.60486				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	166.71310				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	169.53518				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.55829				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	99.98518				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.55447				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	100.54021				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.78745				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.00504				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.82651				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.83511				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.90830				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.37183				0.00	0	6,000,00
Total AGL02 SPOT										0.00	0	6,000,00
Total For AGL02										0.00	0	6,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	99.27257				0.00	400,000,000	8,700,000,00
Total AGL03 SPOT										0.00	400,000,000	8,700,000,00
Total For AGL03										0.00	400,000,000	8,700,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.86980				0.00	0	13,000,00
Total AGT01 SPOT										0.00	0	13,000,00
Total For AGT01										0.00	0	13,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	102.07089				0.00	0	1,006,000,00
Total AGT02 SPOT										0.00	0	1,006,000,00
Total For AGT02										0.00	0	1,006,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	100.14197				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	100.11167				0.00	0	

Contract 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	100.10146				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.10146				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.11851				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.09864				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.09769				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.10814				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.11857				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.15263				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.16301				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.04771				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.85923				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			5.74500	113.93589	5.74500	113.91835				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.91084				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.97963				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.91683				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.11735				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.34317				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.91078				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.97956				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.46045				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.84199				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.94518				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.01395				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	101.59770				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.62500	113.24303	6.62500	113.22275				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.74500	111.98287	5.74500	111.96535				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.22500	94.59456	11.22500	94.56602				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.69000	163.78980	6.69000	163.74666				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.13393				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.41037				0.00	0	7,000,00
Total APF06 SPOT										0.00	0	7,000,00
Total For APF06										0.00	0	7,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.67906				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.87803				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.23081				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.84860				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.06375				0.00	0	

Contract 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	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.46766				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.67069				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.24500	223.52311	5.24500	223.47283				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.26000	201.48765	5.26000	201.44225				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.74313				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	167.76345	2.30000	167.73916				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	99.84021				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
ASN14: On 04/05/2021 Spot Bond					0.00000	99.84805				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.34500	167.68833	2.34500	167.66384				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	54.67720				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.85851				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.31000	175.73832	5.31000	175.69848				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	101.16488				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.96973				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	

Contract Details	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	100.77895				0.00	400,000,000	200,000,00
Total ASN165 SPOT										0.00	400,000,000	200,000,00
Total For ASN165										0.00	400,000,000	200,000,00
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	100.65429				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.42715				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.25000	100.24698	5.25000	100.22456				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.50981				0.00	400,000,000	200,000,00
Total ASN196 SPOT										0.00	400,000,000	200,000,00
Total For ASN196										0.00	400,000,000	200,000,00
ASN20: On 20/06/2022 Spot Bond					0.00000	100.51761				0.00	400,000,000	200,000,00
Total ASN203 SPOT										0.00	400,000,000	200,000,00
Total For ASN203										0.00	400,000,000	200,000,00
ASN20: On 20/06/2022 Spot Bond					0.00000	100.56295				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	101.13996				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.30010				0.00	0	

Contract 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	100.83873				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.76231				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.65239				0.00	0	33,333,33
Total ASN264 SPOT										0.00	0	33,333,33
Total For ASN264										0.00	0	33,333,33
ASN27 On 20/06/2023 Spot Bond					0.00000	100.50807				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.00478				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.97624				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.90740				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.67590				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.44129				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.55258				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.70927				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 31/03/2029 Spot Bond			4.80500	4.80500	4.80500	97.63526				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	89.59971				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.52288				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.59816				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.14129				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.52688				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.36000	98.81558	5.36000	98.79318				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.56205				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.96311				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.96311				0.00	0	6,000,000.00
Total ASN344 SPOT										0.00	0	6,000,000.00
Total For ASN344										0.00	0	6,000,000.00
ASN34: On 20/06/2024 Spot Bond					0.00000	100.50976				0.00	0	15,400.00
Total ASN346 SPOT										0.00	0	15,400.00
Total For ASN346										0.00	0	15,400.00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.53724				0.00	0	
Total ASN351 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 ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.53829				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.53829				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.83860				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.64754				0.00	400,000,000	200,000,00
Total ASN369 SPOT										0.00	400,000,000	200,000,00
Total For ASN369										0.00	400,000,000	200,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	100.52780				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.54776				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	99.94223				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.62677				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.62677				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.63905				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.53255				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.86446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.58655				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.52875				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.62376				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.71066				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.92020				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.54995				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.54995				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	100.48163				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.49724				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.67128				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	

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 20/03/2023 Spot Bond					0.00000	101.14113				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	103.45296				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.09864				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.09959				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 28/02/2023 Spot Bond					0.00000	105.11978				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46 On 31/03/2024 Spot Bond					0.00000	105.34641				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46 On 31/01/2022 Spot Bond					0.00000	104.63315				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond					0.00000	105.37781				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.95000				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.94052				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 31/03/2024 Spot Bond					0.00000	104.91425				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47 On 28/02/2023 Spot Bond					0.00000	104.68740				0.00	0	
Total ASN474 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 ASN474									0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.95799			0.00	0	
Total ASN476 SPOT									0.00	0	
Total For ASN476									0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.54571			0.00	0	
Total ASN479 SPOT									0.00	0	
Total For ASN479									0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.65230			0.00	0	166,666,6€
Total ASN480 SPOT									0.00	0	166,666,6€
Total For ASN480									0.00	0	166,666,6€
ASN48: On 25/05/2021 Spot Bond					0.00000	100.28300			0.00	0	
Total ASN484 SPOT									0.00	0	
Total For ASN484									0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	97.95700			0.00	0	
Total ASN485 SPOT									0.00	0	
Total For ASN485									0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	104.45586			0.00	0	
Total ASN486 SPOT									0.00	0	
Total For ASN486									0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.54381			0.00	0	
Total ASN489 SPOT									0.00	0	
Total For ASN489									0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.66862			0.00	0	
Total ASN490 SPOT									0.00	0	
Total For ASN490									0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.65499			0.00	0	
Total ASN492 SPOT									0.00	0	
Total For ASN492									0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.32934			0.00	0	
Total ASN493 SPOT									0.00	0	
Total For ASN493									0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.57107			0.00	0	
Total ASN494 SPOT									0.00	0	
Total For ASN494									0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.54463			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN495 On 15/09/2025 Spot Bond					0.00000	100.55747				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.55747				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 16/03/2021 Spot Bond					0.00000	100.46249				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN500 On 18/03/2021 Spot Bond					0.00000	100.45542				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN501 On 31/03/2021 Spot Bond					0.00000	100.30857				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN505 On 28/09/2025 Spot Bond					0.00000	100.52958				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	100.87446	9.00000	100.86301				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	100.79605	8.18000	100.78438				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	100.81329	8.36000	100.80164				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.81329	8.36000	100.80164				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.32447				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51: On 08/04/2021 Spot Bond					0.00000	100.21420				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51: On 14/04/2021 Spot Bond					0.00000	100.13462				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	99.78423	9.10000	102.41836				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	99.72030	11.05000	102.72466				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	99.69277	11.00000	102.44110				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 13/05/2021 Spot Bond					0.00000	100.79692				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.65945	10.50000	101.98493				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.85326				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN53: On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.75945				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.61311	10.50000	101.72603				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.36251				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.89950				0.00	0	
Total ASN541 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 ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.08067				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	100.64608				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	99.51398	10.60000	99.83174				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	100.56271				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	98.58080	10.47000	100.17211				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.14500	107.77714	5.14500	107.76202				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.15570	9.30000	103.12981				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	101.07821				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.20701				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.87630				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.81397				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.36016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.57500	103.19236	5.57500	103.17678				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.22119				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.87357				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.56298				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.55632				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			7.94500	7.94500	7.94500	107.16902				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.51241				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.51241				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.03500	10.03500	10.03500	112.38229				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.42521				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.50363				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.24401				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.24412				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.21587				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.57991				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.57991				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.18401				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.59683				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.57944				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.59628				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.56234				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.59614				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.66433				0.00	0	
Total BAYB12 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 BAYB12										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.68038				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.68038				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.68038				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.69746				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	100.68097				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.68097				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.71475				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	101.03650				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD030 On 18/04/2028 Spot Bond			6.98000	6.98000	6.98000	108.57689				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.83554				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.23318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.30366				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.75418				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.74500	112.27432	6.74500	112.25376			2,698,000,000,000.00		400,000,000	200,000,000
Total BGL07 SPOT									2,698,000,000,000.00		400,000,000	200,000,000
Total For BGL07									2,698,000,000,000.00		400,000,000	200,000,000
BGL08 On 03/09/2022 Spot Bond					0.00000	101.02947				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.27294				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.64500	104.33453	6.64500	104.31588				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.90156				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.74500	108.36602	5.74500	108.34934				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.73966				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.53025				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.18923				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	101.46048				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.32230				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.53096				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.41542				0.00	2,490,000,000	2,970,000,000
Total BGT01 SPOT										0.00	2,490,000,000	2,970,000,000
Total For BGT01										0.00	2,490,000,000	2,970,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.73752				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.96923				0.00	0	12,000,000
Total BID09 SPOT										0.00	0	12,000,000
Total For BID09										0.00	0	12,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	101.18565				0.00	0	5,000,000,000
Total BID10 SPOT										0.00	0	5,000,000,000
Total For BID10										0.00	0	5,000,000,000
BID11 On 15/11/2023 Spot Bond			5.48500	112.44533	5.48500	112.42852				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.59754				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.85289				0.00	0	24,000,000
Total BID13 SPOT										0.00	0	24,000,000
Total For BID13										0.00	0	24,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	99.32888				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	99.96178				0.00	0	11,000,000
Total BID15 SPOT										0.00	0	11,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID15										0.00	0	11,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.93331				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.23072				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.09600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	95.77600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.72200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.46776				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.04517				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.32681				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.84241				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.03169				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.43473				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.10815				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	99.88273				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	99.87302				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.17689				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.19029				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	99.88830				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	99.88270				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	99.87784				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.49349				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.16738				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CBL26 On 06/05/2021 Spot Bond			4.34500	104.31325	4.34500	104.30098			0.00	0	
Total CBL26 SPOT									0.00	0	
Total For CBL26									0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.01213			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.69905			0.00	400,000,000	200,000,000
Total CBL29 SPOT									0.00	400,000,000	200,000,000
Total For CBL29									0.00	400,000,000	200,000,000
CCT01 On 23/06/2023 Spot Bond			6.47500	114.54227	6.47500	114.52223			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			6.82500	115.64780	6.82500	115.62648		409,500,000,000.00	0.00	60,000,000	30,000,000
Total CCT02 SPOT								409,500,000,000.00	0.00	60,000,000	30,000,000
Total For CCT02								409,500,000,000.00	0.00	60,000,000	30,000,000
CCT03 On 15/03/2025 Spot Bond			7.35500	117.43127	7.35500	117.40784			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.77500	107.02875	8.77500	104.17629			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.63820			0.00	0	
Total CGR29 SPOT									0.00	0	
Total For CGR29									0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.45646			0.00	0	
Total CGR38 SPOT									0.00	0	
Total For CGR38									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.80779			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.53109			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.86938			0.00	0	
Total CGR45 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 CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.13612				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.21976				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.00043				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.00034				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	100.67688				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	160.79191	3.14000	160.68484				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	160.94012				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.22887	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	100.11599				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.51500	115.02674	6.51500	115.00637				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	0.00000				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 CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	116.10424	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	101.60204				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	99.98435				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	106.75566				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.34000	104.13256	5.34000	104.11745				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	102.58259	10.98000	102.55229				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	100.36696				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	121.95105	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	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.54772				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN387 On 26/01/2021 Spot Bond					0.00000	99.98275				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.55257				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.05261				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.04304				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	99.86808				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			5.24000	103.91220	5.24000	103.89754				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.27000	167.81356	2.27000	167.78939				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.46500	132.13079	5.46500	132.10051				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.90500	129.96360	5.90500	129.93230		413,350,000,000.00		70,000,000	35,000,000	
Total CLN454 SPOT								413,350,000,000.00		70,000,000	35,000,000	
Total For CLN454								413,350,000,000.00		70,000,000	35,000,000	
CLN456 On 20/12/2021 Spot Bond					0.00000	103.40400				0.00	0	
Total CLN456 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 CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.04531				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.17882				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.32812				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			5.94500	108.14010	5.94500	108.12260				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.15807				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.61862				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.96459				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.16693				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	56.54509	100.00000	56.41856				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.26379				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.35572				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.42424				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.44000	104.90117	5.44000	104.88570				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	102.54195	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			5.74500	104.79527	5.74500	104.77914				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.96097				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.64669				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.90742				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.14500	116.50562	6.14500	116.48614				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.18946				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	100.97275				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN50 On 11/10/2022 Spot Bond					0.00000	100.23279				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.24596				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.56254				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	100.82837				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.92311				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.84761				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.78574				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	103.63567	9.96000	103.60784				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	102.38949	10.01000	102.36202				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	100.97292				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	100.69795	9.60000	102.02962				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.64979				0.00	0	
Total CLN520 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 CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.85402				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	101.05820				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	103.51409	9.20000	103.48838				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	99.99263				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.51074				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.52909				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.01752				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.42543				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.60755				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.64979				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.60015				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.11379				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.20500	108.12926	8.20500	108.10524				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.70175				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.12991				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	132.70800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.85398				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	100.12707				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			7.67500	114.75999	7.67500	114.73651				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			7.72500	111.51706	7.72500	111.49371				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			7.81500	111.30790	7.81500	111.28434				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	313.29383				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	

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 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	101.08313				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	101.06446				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	100.91994				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.14409				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	120.49200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	101.13074				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.19000	101.93790	10.19000	101.93483				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			7.67500	111.89219	7.67500	111.86892				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	101.14175				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	100.83335				0.00	0	
Total CLN565 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 CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.54830				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.80947				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.05899				0.00	400,000,000	200,000,000
Total CLN568 SPOT										0.00	400,000,000	200,000,000
Total For CLN568										0.00	400,000,000	200,000,000
CLN568 On 13/05/2021 Spot Bond					0.00000	101.20184				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.40253				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			7.90500	110.19077	7.90500	110.16718				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.12513				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.60733				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	101.06514				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.64343				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.65703				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.10889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.34994				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.10508				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.80054				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	100.72658				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.09864				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.77758				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.30687				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.71816				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.59188				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.59309				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.71283				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	

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 05/12/2026 Spot Bond					0.00000	102.55344				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.88500	136.74815	3.88500	111.66180				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.90304				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.42096				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.90304				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	101.54580				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.33004				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.65302				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.59309				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.59309				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	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	104.10581				0.00	0	
Total CLN603 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 CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.06973				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.00389				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.21599				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.11286				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.90212				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.22669	9.32000	102.20111				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.21451				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.74313				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.86778				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.80046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.45635				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	102.32518				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.63335				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.77756				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.95934				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	99.95955				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	99.96281				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	100.00000				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.81500	105.94937	5.81500	105.93260				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	101.12692				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.23764				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.05500	60.86116	12.05500	85.98382				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.86806				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.37500	108.31575	8.37500	108.29161				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.12144				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	100.84292				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.28357				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.09923				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.77348				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.85914				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.11595				0.00	0	
Total CLN637 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 CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	101.05193				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.97355				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.22561				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.09924				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.86430				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.58170				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	99.94152				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.58273				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.11595				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.82326				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.11595				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.87811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.11595				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.79933				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	100.67128				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.26154				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.33419				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.57353				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.59535				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.00300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN663 On 20/12/2024 Spot Bond					0.00000	100.99900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	124.54400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.27707				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.39552				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.35714				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	107.24805				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.59511				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.91996				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.24388				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.69918				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.45984	137.23979	4.45984	111.50853				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.45984	137.23979	4.45984	111.50925				0.00	0	
Total CLN674 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 CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.08437				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.27129				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.34436				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.40177				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.55252				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.22999				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.29504				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.68307				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.52784				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.54305				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.09272				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.62951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.64747				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.64723				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.56677				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.40748				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.56682				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.37461				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	90.86521				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.33221				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	90.52948				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	87.32581				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.74824				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN699 On 21/12/2026 Spot Bond					0.00000	103.52771				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.74249				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.94634				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	85.96233				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	81.93825				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.64082				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	87.91341				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	89.29772				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.38089				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.66313				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.55330				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	79.99781				0.00	0	
Total CLN710 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 CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.24779				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	101.58253				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	100.91281				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.55710				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.55710				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.55710				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	79.00963				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.27812				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.59578				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	77.98000				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	78.31085				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.71208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.04023				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.51056				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.51056				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.51056				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.52006				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.52006				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.52006				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	81.61206				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	82.68304				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.34250				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN81 On 18/04/2028 Spot Bond			6.98000	108.59736	6.98000	108.57689				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.03123				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.19500	112.40843	7.19500	112.38661				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			4.92000	104.60042	4.92000	104.58644				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.82500	112.19571	8.82500	112.16910				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			5.92500	114.14922	5.92500	114.13091				0.00	0	69,100,000.00
Total COJG01 SPOT										0.00	0	69,100,000.00
Total For COJG01										0.00	0	69,100,000.00
COT01 On 03/04/2023 Spot Bond			6.58000	107.93084	6.58000	107.91165				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.23500	108.18231	9.23500	108.15548				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			9.32500	102.03682	9.32500	102.01127				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			8.94500	8.94500	8.94500	108.63317				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.83747				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.56676				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.58501				0.00	0	
Total DENG87 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 DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.35580				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.76849				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	99.94434				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.93062				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.71811				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.53942				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.45733				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.71256				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01; On 20/12/2021 Spot Bond					0.00000	101.30883				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.84371				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.95685				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.07500	8.07500	8.07500	109.56272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.39310				0.00	0	18,000,00
Total DSY04 SPOT										0.00	0	18,000,00
Total For DSY04										0.00	0	18,000,00
DSY05 On 21/08/2023 Spot Bond					0.00000	100.91944				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.69500	102.23396	5.69500	102.21836				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.06000	111.73587	6.06000	111.71775			159,084,696,000.00		26,251,600	18,425,80
Total DV23 SPOT									159,084,696,000.00		26,251,600	18,425,80
Total For DV23									159,084,696,000.00		26,251,600	18,425,80
DV23/R On 27/02/2023 Spot Bond			100.00000	30.54604	100.00000	30.47881			0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	30.54604	100.00000	30.47881			0.00		0	
Total DV23/R2023 SPOT									0.00		0	
Total For DV23/R2023									0.00		0	
DV24 On 18/02/2024 Spot Bond			5.61500	115.55268	5.61500	115.53529			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	104.22677	9.69000	104.19997			0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.22677	9.69000	104.19997			0.00		0	
Total DV24/R2023 SPOT									0.00		0	
Total For DV24/R2023									0.00		0	
DV29 On 18/02/2029 Spot Bond			11.21500	98.58629	11.21500	98.55706			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	104.40506	10.10000	104.37711			0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.40506	10.10000	104.37711			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	100.80357			0.00		0	
Total DVF21 SPOT									0.00		0	
Total For DVF21									0.00		0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.09264			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.64616				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.23277				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.13338				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.71808				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.94069				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.65956				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.68594				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.61000				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.23996				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.91181				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	94.68287				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 ¹ On 31/01/2027 Spot Bond					0.00000	99.90623				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 ¹ On 21/08/2023 Spot Bond					0.00000	100.98823				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 ¹ On 21/08/2025 Spot Bond					0.00000	101.03973				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.65000	104.24630	4.65000	104.23328				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.15000	108.58401	5.15000	108.56876				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.05500	114.62419	6.05500	114.60530				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.50500	101.91568	5.50500	101.89197				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.25000	89.07941	5.25000	89.05950				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 ¹ On 31/01/2037 Spot Bond			2.25000	131.44769	2.25000	131.42882				0.00	0	
Total EL037¹/I2038 SPOT										0.00	0	
Total For EL037¹/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.55000	135.42875	4.57000	135.22645				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.59300	120.74346	4.59300	120.71835				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.64000	116.57161	4.64000	116.54743				0.00	0	
Total EL30 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 EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.16500	103.30544	5.16500	103.28242				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.22000	91.14853	5.22000	91.12823				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	131.44769	2.25000	131.42882				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	143.60122				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	141.31005				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	108.77228				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	107.83813				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	108.27677				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	106.63983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	99.03989				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	100.48381				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	101.31878				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.12500	104.71307	5.12500	104.69846				0.00	0	20,000,000,00
Total EMM02 SPOT										0.00	0	20,000,000,00
Total For EMM02										0.00	0	20,000,000,00
EMM03 On 04/05/2024 Spot Bond			8.39500	106.92791	8.39500	106.90362				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			10.81500	10.81500	10.81500	96.90189				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.16500	11.16500	11.16500	101.31030				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			8.47500	107.35714	8.47500	104.60905				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.47500	8.47500	8.47500	106.22978				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.45500	11.45500	11.45500	78.64926				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.24500	10.24500	10.24500	102.61048				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM09 On 18/06/2032 Spot Bond			11.45500	11.45500	11.45500	96.36254				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.90798				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.78965				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.66972				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.68973				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.62600				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.60976				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.03656				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.82889				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.54692				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.04272				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.73400				0.00	0	10,000.00
Total EQT002 SPOT										0.00	0	10,000.00

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 EQT002										0.00	0	10,000,00
EQT00: On 03/06/2024 Spot Bond					0.00000	100.75561				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.10340				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.70931				0.00	400,000,000	200,000,00
Total EQT005 SPOT										0.00	400,000,000	200,000,00
Total For EQT005										0.00	400,000,000	200,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	99.90058				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.95116				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.90400				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	101.02656				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.91342				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.96055				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.88895				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.86629				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	101.00767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.46500	108.49888	5.46500	108.48272				305,683,682,000.00	55,934,800	33,367,40
Total ES23 SPOT										305,683,682,000.00	55,934,800	33,367,40
Total For ES23										305,683,682,000.00	55,934,800	33,367,40
ES23/R On 25/01/2023 Spot Bond			10.00000	100.02696	10.00000	100.00000				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			7.58500	103.60290	7.58500	103.58172				6,773,626,482,000.00	893,029,200	3,361,814,60
Total ES26 SPOT										6,773,626,482,000.00	893,029,200	3,361,814,60
Total For ES26										6,773,626,482,000.00	893,029,200	3,361,814,60
ES26/R On 02/04/2026 Spot Bond			7.85000	102.48415	7.85000	102.46248				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.33000	77.33249	11.40500	76.90572				12,662,704,846,000.00	1,117,626,200	3,247,413,10
Total ES33 SPOT										12,662,704,846,000.00	1,117,626,200	3,247,413,10
Total For ES33										12,662,704,846,000.00	1,117,626,200	3,247,413,10
ES33/R On 15/09/2033 Spot Bond			7.50000	102.74204	7.50000	102.72114				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.91000	75.96122	11.91000	75.93709				12,739,305,210,000.00	1,069,631,000	2,029,915,50
Total ES42 SPOT										12,739,305,210,000.00	1,069,631,000	2,029,915,50
Total For ES42										12,739,305,210,000.00	1,069,631,000	2,029,915,50
ES42/R On 25/04/2042 Spot Bond			8.50000	102.14960	8.50000	102.12625				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	100.03436				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.74161				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.63396				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.56204				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.22994				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.90052				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.94740				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.99516				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.94325				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.19676				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.93607				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.13101				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.47500	5.47500	5.47500	103.02198				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.34407				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	

Contract Details	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/JIBAR									0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	100.79442			0.00	0	
Total FRB18 SPOT									0.00	0	
Total For FRB18									0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.41500	104.73669	6.41500	104.71854			0.00	0	520,000,00
Total FRB19 SPOT									0.00	0	520,000,00
Total For FRB19									0.00	0	520,000,00
FRB20 On 15/04/2021 Spot Bond					0.00000	100.68722			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.12353			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.45425			0.00	0	4,000,00
Total FRB22 SPOT									0.00	0	4,000,00
Total For FRB22									0.00	0	4,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.46046			0.00	0	97,064,90
Total FRB23 SPOT									0.00	0	97,064,90
Total For FRB23									0.00	0	97,064,90
FRB24 On 08/11/2023 Spot Bond					0.00000	104.53150			0.00	0	2,000,00
Total FRB24 SPOT									0.00	0	2,000,00
Total For FRB24									0.00	0	2,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	102.95846			0.00	0	7,300,000,00
Total FRB25 SPOT									0.00	0	7,300,000,00
Total For FRB25									0.00	0	7,300,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.80341			0.00	0	9,093,329,70
Total FRB26 SPOT									0.00	0	9,093,329,70
Total For FRB26									0.00	0	9,093,329,70
FRB27 On 03/06/2026 Spot Bond			8.17500	110.08545	8.17500	110.06122			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	101.34949			0.00	0	260,000,00
Total FRB28 SPOT									0.00	0	260,000,00
Total For FRB28									0.00	0	260,000,00
FRB122 On 31/01/2022 Spot Bond			1.32500	169.40351	1.32500	169.38342		26,500,000,000.00		20,000,000	10,000,00

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 FRBI22 SPOT									26,500,000,000.00	20,000,000	10,000,000
Total For FRBI22									26,500,000,000.00	20,000,000	10,000,000
FRBI23 On 07/12/2023 Spot Bond			2.08000	2.08000	2.08000	313.25132			41,600,000,000.00	20,000,000	20,000,000
Total FRBI23 SPOT									41,600,000,000.00	20,000,000	20,000,000
Total For FRBI23									41,600,000,000.00	20,000,000	20,000,000
FRBI25 On 31/01/2025 Spot Bond			2.71000	2.71000	2.71000	146.66396			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.37000	186.49908	4.37000	186.46149			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.75000	4.75000	4.75000	98.02853			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	209.30331			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			6.03000	78.70427	6.03000	78.68492			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			5.49000	85.08277	5.49000	85.06301			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			5.36000	5.36000	5.36000	82.11310			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			5.42000	5.42000	5.42000	81.42266			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.06500	4.06500	4.06500	139.28193			3,690,207,000,000.00	907,800,000	453,900,000
Total FRC169 SPOT									3,690,207,000,000.00	907,800,000	453,900,000
Total For FRC169									3,690,207,000,000.00	907,800,000	453,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	92.42556				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	167.62994	2.38000	167.60531				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.24000	166.20473	3.24000	166.17645				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.33707				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.64905				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	101.95241				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.33080				0.00	0	
Total FRC265 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 FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.46610				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.29420				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.65880				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	102.27193	9.80000	102.24490				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.71891				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.86779				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.61435				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	110.53852				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	99.98019				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.46880				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.59499				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.57871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.53547				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.98126				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 26/01/2021 Spot Bond					0.00000	99.98275				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC291 On 18/04/2021 Spot Bond					0.00000	100.09528				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.09339				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	101.01440				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.03353				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.70921				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.20834				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.92214				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.02252				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	

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 06/11/2023 Spot Bond					0.00000	101.38491				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30! On 27/02/2023 Spot Bond					0.00000	100.78642				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30! On 31/05/2024 Spot Bond					0.00000	101.80029				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30! On 20/06/2024 Spot Bond					0.00000	100.52402				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31! On 20/12/2024 Spot Bond					0.00000	100.60287				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31! On 23/02/2021 Spot Bond					0.00000	100.74000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31! On 23/02/2021 Spot Bond					0.00000	100.54000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31! On 20/06/2024 Spot Bond					0.00000	100.66178				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31! On 23/02/2021 Spot Bond					0.00000	111.64000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31! On 13/10/2026 Spot Bond					0.00000	98.68307				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31! On 15/09/2033 Spot Bond					0.00000	100.68574				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31! On 31/07/2034 Spot Bond					0.00000	101.31327				0.00	0	
Total FRC317 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 FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.06311				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.66163				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.67690				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.60937				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.30721				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.01653				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.35869				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.81987				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.07051				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.14557				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	101.22548				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.22548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.61393				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.93105				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	106.32460				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.08327				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.71705				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.33998				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.51698				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.78306				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.85121				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.54779				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.15638				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	

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 03/08/2021 Spot Bond					0.00000	101.11975				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.71076				0.00	0	9,333,30
Total FRC346 SPOT										0.00	0	9,333,30
Total For FRC346										0.00	0	9,333,30
FRC34 On 27/03/2024 Spot Bond					0.00000	100.72183				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.49690				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.31584				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	101.18288				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.91582				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.67036				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.01211				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.39612				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.84111				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.10519				0.00	0	
Total FRC356 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 FRC356									0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.02000	3.02000	3.02000	168.83624			1,751,600,000,000.00	580,000,000	290,000,00
Total FRC66 SPOT									1,751,600,000,000.00	580,000,000	290,000,00
Total For FRC66									1,751,600,000,000.00	580,000,000	290,000,00
FRC69 On 31/01/2022 Spot Bond			2.96000	2.96000	2.96000	168.93568			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	168.96884			0.00	0	
Total FRC71 SPOT									0.00	0	
Total For FRC71									0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.90000	94.35832	4.90000	94.33791			0.00	0	
Total FRI33 SPOT									0.00	0	
Total For FRI33									0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.15000	101.56995	5.15000	101.54751			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.49310			0.00	0	
Total FRJ022 SPOT									0.00	0	
Total For FRJ022									0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.91859			0.00	0	
Total FRJ21 SPOT									0.00	0	
Total For FRJ21									0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.58037			0.00	0	
Total FRJ22 SPOT									0.00	0	
Total For FRJ22									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.20738			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.53871			0.00	0	27,000,00
Total FRJ24 SPOT									0.00	0	27,000,00
Total For FRJ24									0.00	0	27,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.25342			0.00	0	2,340,000,00
Total FRJ25 SPOT									0.00	0	2,340,000,00
Total For FRJ25									0.00	0	2,340,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.00843			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.13572				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.53564				0.00	0	16,000,000,00
Total FRJ29 SPOT										0.00	0	16,000,000,00
Total For FRJ29										0.00	0	16,000,000,00
FRS100 On 15/01/2024 Spot Bond			4.67800	4.67800	4.67800	87.86336				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.07000	5.07000	5.07000	102.62099				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	99.42997				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			5.21000	100.77368	5.21000	100.75124				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.19500	202.78941	5.19500	202.74405				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.35000	98.94468	5.35000	98.92229				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.22500	5.22500	5.22500	202.14196				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.61500	141.71054	3.61500	141.68503				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS115 On 31/01/2038 Spot Bond			3.70500	123.22286	3.70500	123.20037				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.15000	101.56995	5.15000	101.54751				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.34500	199.80067	5.34500	199.75517				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.39500	198.81628	5.39500	198.77079				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.14500	179.90497	3.14500	144.24607				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.42500	198.22852	5.42500	198.18298				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.35000	98.94468	5.35000	98.92229				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.12000	177.85458	5.12000	177.81517				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.10000	89.80226	6.10000	89.78016				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.01000	179.09317	5.01000	179.05401				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.07000	178.41636	5.07000	178.37704				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.93500	188.55242	5.93500	188.50653				0.00	0	
Total FRS132 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 FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.05000	90.37895	6.05000	90.35684				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	98.92229				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.33000	99.20349	5.33000	99.18110				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.88000	180.56976	4.88000	180.53089				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.70500	192.84319	5.70500	192.79745				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.01000	179.09317	5.01000	179.05401				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.01000	179.09317	5.01000	179.05401				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.30000	175.84897	5.30000	175.80916				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.91500	140.10406	3.91500	140.07771				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.08000	168.13144	2.08000	168.10806				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.36000	175.18624	5.36000	175.14628				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.40000	174.74600	5.40000	174.70597				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.88500	140.26376	3.88500	140.23749				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.87500	180.62682	4.87500	180.58797				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	174.59609				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	15.86388				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.00874				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.10298				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.11343				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	100.58794				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.46852				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18 On 04/10/2021 Spot Bond					0.00000	143.27387				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	159.53441				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	158.36561				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	157.67898				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	134.45025				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	23.79619				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	101.01433				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.18054				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.07464				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.86554				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 15/03/2021 Spot Bond					0.00000	117.20625				0.00	0	
Total FRS205 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 FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.17223				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.92189				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	122.51038				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	115.23787				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	105.11873				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.47168				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	104.51020				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.54040				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	105.60513				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	104.43395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.54779				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	104.39255				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	102.22345				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	103.98833				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	101.06392				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	95.76472				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	96.94476				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	96.33835				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.18521				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS236 On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	105.82441				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	102.30512				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	98.08349				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	100.98342				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 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	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.16355				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	97.77537				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS245 On 20/12/2021 Spot Bond					0.00000	100.22071				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.14866				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS247 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 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 FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	21,837,806,30
Total FRS248 SPOT										0.00	0	21,837,806,30
Total For FRS248										0.00	0	21,837,806,30
FRS36 On 07/12/2023 Spot Bond			2.12000	2.12000	2.12000	312.91892				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.86000	315.12934	1.86000	315.08728				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.86000	1.86000	1.86000	315.08728				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.32000	169.41198	1.32000	171.68854				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.32000	169.41198	1.32000	169.39191				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.15067				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.05000	94.24811	5.05000	94.22754				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.71500	67.22616	4.71500	100.33455				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.03500	3.03500	3.03500	144.85312				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.31500	3.31500	3.31500	143.31363				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.92000	2.92000	2.92000	306.36101				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.66500	4.66500	4.66500	109.22722				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.42500	119.74344	5.42500	119.72583				0.00	0	6,000,00
Total FRX24 SPOT										0.00	0	6,000,00
Total For FRX24										0.00	0	6,000,00
FRX25 On 26/07/2025 Spot Bond			5.77500	115.55640	5.77500	115.53852				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.58500	116.66226	6.58500	116.64149				0.00	0	1,100,000,00
Total FRX26 SPOT										0.00	0	1,100,000,00
Total For FRX26										0.00	0	1,100,000,00
FRX27 On 07/03/2027 Spot Bond			6.56500	121.96250	6.56500	121.94073				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			6.98500	118.06317	6.98500	118.04115				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.19500	109.64535	8.19500	114.49003				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.65500	109.67044	8.65500	109.64519				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.56500	117.27005	8.56500	117.24302				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.82000	78.22886	10.82000	78.20622				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.32753				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.62592				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.84290				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.74734				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.79781				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.82845				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.83746				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.03130				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.68700				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.75492				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.87640				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.70360				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.75541				0.00	0	
Total GH5B1 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 GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.10874				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.35000	105.05201	4.35000	105.03090				0.00	0	10,000,00
Total GRL35 SPOT										0.00	0	10,000,00
Total For GRL35										0.00	0	10,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	101.37114				0.00	0	24,000,00
Total GRT07 SPOT										0.00	0	24,000,00
Total For GRT07										0.00	0	24,000,00
GRT11 On 13/05/2021 Spot Bond					0.00000	101.05225				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.05218				0.00	0	6,000,00
Total GRT14 SPOT										0.00	0	6,000,00
Total For GRT14										0.00	0	6,000,00
GRT16 On 17/10/2021 Spot Bond					0.00000	100.23274				0.00	0	21,000,00
Total GRT16 SPOT										0.00	0	21,000,00
Total For GRT16										0.00	0	21,000,00
GRT17 On 17/10/2023 Spot Bond			5.62500	114.07538	5.62500	114.05799				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.63661				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.19535				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.12500	107.62963	8.12500	107.60609				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.09937				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.21337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.42657				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.00396				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.56010				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.99076				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.58920				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.61420				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.08448				0.00	400,000,000	200,000,000
Total GRT30 SPOT										0.00	400,000,000	200,000,000
Total For GRT30										0.00	400,000,000	200,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	100.74707				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.56217				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.10794				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.47456				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT36 On 27/06/2024 Spot Bond					0.00000	97.43071				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.36533				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.90566				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.44344				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.01665				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.88614				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.50995				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.48406				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.43696				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.38480				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.47074				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.90517				0.00	0	
Total H10T4 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 H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.35016				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.75982				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.73425				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.60472				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.66962				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.15182				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.89653				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.74768				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.69366				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.39045				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.36660				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.35985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.46000	310.15739	2.46000	310.11094				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.81000	2.81000	2.81000	314.16535				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.74500	108.04237	9.74500	108.01444				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.23000	74.46056	5.23000	94.21278				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.46500	84.84086	11.46500	84.81517				0.00	0	4,350,000,0€
Total HWAY34 SPOT										0.00	0	4,350,000,0€
Total For HWAY34										0.00	0	4,350,000,0€
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.15022	100.00000	9.13009				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.52500	84.02025	11.52500	83.99467				0.00	0	5,020,000,0€
Total HWAY35 SPOT										0.00	0	5,020,000,0€
Total For HWAY35										0.00	0	5,020,000,0€
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.14935	100.00000	9.12921				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	100.31120				0.00	0	25,000,000,0€
Total HWF11 SPOT										0.00	0	25,000,000,0€
Total For HWF11										0.00	0	25,000,000,0€
HWF12 On 29/07/2022 Spot Bond					0.00000	100.12067				0.00	0	10,000,000,0€
Total HWF12 SPOT										0.00	0	10,000,000,0€
Total For HWF12										0.00	0	10,000,000,0€
HWF13 On 28/11/2022 Spot Bond					0.00000	100.75474				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	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
I2025 On 31/01/2025 Spot Bond			2.46500	148.06838	2.46500	148.04628		187,038,987,018,000.00	75,877,885,200	212,343,984,50	
Total I2025 SPOT								17,038,987,018,000.00	75,877,885,200	212,343,984,50	
Total For I2025								17,038,987,018,000.00	75,877,885,200	212,343,984,50	
I2029 On 31/03/2029 Spot Bond			3.88000	104.51271	3.88000	104.49304		15,580,534,208,000.00	4,015,601,600	188,622,453,00	
Total I2029 SPOT								15,580,534,208,000.00	4,015,601,600	188,622,453,00	
Total For I2029								15,580,534,208,000.00	4,015,601,600	188,622,453,00	
I2033 On 28/02/2033 Spot Bond			4.40000	99.33507	4.40000	99.31493		287,588,847,040,000.00	65,361,101,600	124,416,639,00	
Total I2033 SPOT								17,588,847,040,000.00	65,361,101,600	124,416,639,00	
Total For I2033								17,588,847,040,000.00	65,361,101,600	124,416,639,00	
I2038 On 31/01/2038 Spot Bond			4.45000	111.43981	4.45000	111.41726		830,023,416,200,000.00	186,522,116,000	323,818,977,50	
Total I2038 SPOT								10,023,416,200,000.00	186,522,116,000	323,818,977,50	
Total For I2038								10,023,416,200,000.00	186,522,116,000	323,818,977,50	
I2046 On 31/03/2046 Spot Bond			4.51000	100.52562	4.51000	100.50500		613,514,886,028,000.00	136,034,342,800	268,678,301,80	
Total I2046 SPOT								13,514,886,028,000.00	136,034,342,800	268,678,301,80	
Total For I2046								13,514,886,028,000.00	136,034,342,800	268,678,301,80	
I2050 On 31/12/2050 Spot Bond			4.49000	101.81612	4.49000	101.79522		362,502,059,148,000.00	80,735,425,200	247,196,060,40	
Total I2050 SPOT								12,502,059,148,000.00	80,735,425,200	247,196,060,40	
Total For I2050								12,502,059,148,000.00	80,735,425,200	247,196,060,40	
IBL101 On 24/05/2022 Spot Bond			5.46000	5.46000	5.46000	106.11388		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.97527		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.58000	309.17457	2.58000	309.12726		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	101.14953		0.00	0		
Total IBL110 SPOT								0.00	0		
Total For IBL110								0.00	0		
IBL113 On 21/05/2021 Spot Bond					0.00000	100.77322		0.00	0		
Total IBL113 SPOT								0.00	0		
Total For IBL113								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.98934		0.00	0		
Total IBL114 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 IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.81277				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.89884				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.40490				0.00	1,300,000,000	650,000,000
Total IBL123 SPOT										0.00	1,300,000,000	650,000,000
Total For IBL123										0.00	1,300,000,000	650,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	100.89955				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.19678				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.86114				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.18064				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.02407				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.47749				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.09483				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.86768				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.80755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.70140				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.63001				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.82300				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.80593				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.80140				0.00	0	24,000,00
Total IBL142 SPOT										0.00	0	24,000,00
Total For IBL142										0.00	0	24,000,00
IBL143 On 11/03/2021 Spot Bond					0.00000	100.56214				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.53361				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.32998				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.69000				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.72329				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	102.64845				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond					0.00000	100.79582				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.07243				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,200,000,00
Total IBL156 SPOT										0.00	0	5,200,000,00
Total For IBL156										0.00	0	5,200,000,00
IBL157 On 21/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,200,000,00
Total IBL157 SPOT										0.00	0	5,200,000,00
Total For IBL157										0.00	0	5,200,000,00
IBL36 On 31/01/2022 Spot Bond			1.43000	1.43000	1.43000	169.20518				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.10500	115.93110	6.10500	115.91216				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.14799				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.72000	168.73619	1.72000	168.71438				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.53500	111.25484	4.53500	111.24106				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.16110				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.34500	103.75202	4.34500	103.73983				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	80.13236	100.00000	79.96541				0.00	0	
Total IBL88/R208 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/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.92941				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.27374				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.57223				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.34500	108.88260	7.34500	108.86090				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.71500	111.68187	9.71500	111.96051				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.71066				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			7.94500	114.68804	7.94500	114.66349				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.97225				0.00	0	6,000,00
Total IDCG12 SPOT										0.00	0	6,000,00
Total For IDCG12										0.00	0	6,000,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.79431				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.93307				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.68210				0.00	0	5,524,000,00
Total IDCG15 SPOT										0.00	0	5,524,000,00
Total For IDCG15										0.00	0	5,524,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.37514				0.00	800,000,000	5,044,000,00

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 IDCG16 SPOT										0.00	800,000,000	5,044,000,00
Total For IDCG16										0.00	800,000,000	5,044,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.05753				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.56972				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.91122				0.00	0	1,500,000,00
Total IDCG19 SPOT										0.00	0	1,500,000,00
Total For IDCG19										0.00	0	1,500,000,00
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.52077				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.83423				0.00	0	12,000,00
Total IDCG21 SPOT										0.00	0	12,000,00
Total For IDCG21										0.00	0	12,000,00
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.05225				0.00	0	
Total IDCG22 SPOT										0.00	0	12,000,00
Total For IDCG22										0.00	0	12,000,00
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.60050				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.82500	107.46413	6.82500	107.44432				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.20000	103.23531	5.20000	103.22077				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.82775				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING375 On 24/02/2023 Spot Bond					0.00000	102.01650				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.86537				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.03900				0.00	0	10,000,00
Total ING384 SPOT										0.00	0	10,000,00
Total For ING384										0.00	0	10,000,00
INLV01 On 12/08/2024 Spot Bond					0.00000	101.83541				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.63401				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.64500	106.07602	6.64500	106.05676				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.02383				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.06637				0.00	0	200,000,00
Total INLV06 SPOT										0.00	0	200,000,00
Total For INLV06										0.00	0	200,000,00
IPF16 On 17/12/2021 Spot Bond					0.00000	100.59614				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.50471				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.51394				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.14723				0.00	0	
Total IPF21 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 IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.62616				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.11397				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.14752				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.05704				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.07790				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.40944				0.00	400,000,000	200,000,000
Total IPF30 SPOT										0.00	400,000,000	200,000,000
Total For IPF30										0.00	400,000,000	200,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	98.68431				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.32193				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.62115				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	99.96290	2.75000	99.95547				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	170.73366	5.77000	170.69286				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.58561				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.64500	105.92645	6.64500	105.90722				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.40226				0.00	5,000,000,000	2,500,000,000
Total IV035 SPOT										0.00	5,000,000,000	2,500,000,000
Total For IV035										0.00	5,000,000,000	2,500,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	101.19964				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.71824				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	165.22309				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.19506				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.46500	106.80730	7.46500	106.78567				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.34160				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.48000	7.48000	7.48000	106.14219				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.85720				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.32000	167.73007	2.32000	167.70568			12,927,040,000,000.00		5,572,000,000	3,796,000,000
Total IV045 SPOT									12,927,040,000,000.00		5,572,000,000	3,796,000,000
Total For IV045									12,927,040,000,000.00		5,572,000,000	3,796,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV046 On 21/06/2022 Spot Bond					0.00000	102.63851				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.20808				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.67000	171.80753	5.67000	171.76692				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.39542				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.64500	99.48163	10.64500	99.45407				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			5.96000	105.49646	5.96000	105.47944				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.44721				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.45819				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.45087				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.35401				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.61000	103.09446	5.61000	103.07889				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.67751				0.00	0	
Total IVC114 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 IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.17609				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.15246				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.36805				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.89208				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.25133				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.76286				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.32257				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.37429				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.50023				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.14893				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.10037				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.83222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.99216				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.03907				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.39010				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.60681				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.61137				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.43864				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.93681				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.11756				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.72409				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC177 On 29/06/2022 Spot Bond					0.00000	100.38493				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.23067				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.21882				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.21882				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.95136				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.02414				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.62464				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.47992				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.40568				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.72124	7.40000	100.70114				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.82663				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.88789				0.00	0	
Total IVC188 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 IVC188										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.60998				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	3.95000				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	99.91350				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	99.83793				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	99.78403				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	99.76248				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	99.70131				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	99.67925				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	99.62416				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	99.60214				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	99.52514				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.44827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.36380				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	99.28623				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	99.20878				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	99.13145				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	50,200,000,000.00	50,200,000,000	50,200,000,000
Total IVZ038 SPOT										50,200,000,000.00	50,200,000,000	50,200,000,000
Total For IVZ038										50,200,000,000.00	50,200,000,000	50,200,000,000
JIBAR On 15/03/2020 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	100.66663				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.29783				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.19500	105.46690	6.19500	105.44922				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.03129				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.67087				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	100.08628				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.29587				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.58424				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.09441				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.00011				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			7.91500	132.02053	7.91500	131.99222				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.22502				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.11919				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.42500	106.21767	6.42500	106.19921				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.70550				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.44500	108.79176	8.44500	108.76704				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.17794				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	94.84562				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.81500	96.06136	11.81500	96.03091				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.49500	101.76813	9.49500	101.74221				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	95.77677				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.31802				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.10811				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.27224				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.55423				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.09827				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.85687				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.78074				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			5.99500	109.82878	5.99500	109.81096				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	101.60185				0.00	0	640,000.00
Total LGL07 SPOT										0.00	0	640,000.00
Total For LGL07										0.00	0	640,000.00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.91925				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.38152				0.00	0	500,000.00
Total LGL09 SPOT										0.00	0	500,000.00
Total For LGL09										0.00	0	500,000.00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.53341				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.77833				0.00	0	10,000.00
Total LGL11 SPOT										0.00	0	10,000.00
Total For LGL11										0.00	0	10,000.00
LHL27 On 13/02/2021 Spot Bond					0.00000	101.55601				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.83485				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	99.86110				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.19717				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.23048				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.85548				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	100.89151				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.91854				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 29/01/2021 Spot Bond					0.00000	99.93143				0.00	0	
Total MAQ193 SPOT										0.00	0	
Total For MAQ193										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.90342				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.01889				0.00	0	7,000,00
Total MBF061 SPOT										0.00	0	7,000,00
Total For MBF061										0.00	0	7,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.85738				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.47320				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.59197				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.73428				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.80028				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.73572				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.79156				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	100.78964				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.16198				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.13096				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.97537				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.36616				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.49839				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.08756				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.73947				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.36618				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.37379				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.18941				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.66554				0.00	0	

Contract 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			4.77000	104.35065	4.77000	104.33710				0.00	0	235,000,00
Total MMIG02 SPOT										0.00	0	235,000,00
Total For MMIG02										0.00	0	235,000,00
MMIG0 On 12/08/2025 Spot Bond			6.85500	6.85500	6.85500	122.21116				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.24500	113.15835	5.24500	113.14243				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.17961				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.07720				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.21674				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.47500	109.68258	7.47500	109.66047				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.19030				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.93449				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.08031				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.59119				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	101.21911				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.61440				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.00122				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.04274				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.08305				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.10460				0.00	0	12,000,00
Total MTN17 SPOT										0.00	0	12,000,00
Total For MTN17										0.00	0	12,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.26480				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.70311				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.50192				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.93016				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.93673				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.42500	103.41495	7.42500	103.39446				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	99.93130				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.08996				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	100.91069				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.89354				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.89353				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.96230				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.34488				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.12954				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.55723				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.71853				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.06541				0.00	0	

Contract 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	100.48409				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.62379				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.74236				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.85125				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.46500	106.29921	5.46500	106.28338				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.04500	109.08189	6.04500	109.06424				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.35500	109.20385	8.35500	109.17957				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.09680				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.09862				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.94800				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.08350				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	99.99999			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.34500	103.89883	5.34500	103.88373		1,924,200,000,000.00	360,000,000	600,000,000	
Total NBK12A SPOT								1,924,200,000,000.00	360,000,000	600,000,000	
Total For NBK12A								1,924,200,000,000.00	360,000,000	600,000,000	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.30944	9.38000	103.28325		0.00	0		
Total NBK12A/R208 SPOT								0.00	0		
Total For NBK12A/R208								0.00	0		
NBK13 On 19/03/2024 Spot Bond			5.61000	115.17786	5.61000	115.16026		0.00	0		
Total NBK13A SPOT								0.00	0		
Total For NBK13A								0.00	0		
NBK14 On 25/06/2021 Spot Bond			4.49500	102.74700	4.49500	102.73457		0.00	0		
Total NBK14A SPOT								0.00	0		
Total For NBK14A								0.00	0		
NBK15 On 11/02/2022 Spot Bond			4.91000	107.90884	4.91000	107.89462		0.00	0		
Total NBK15A SPOT								0.00	0		
Total For NBK15A								0.00	0		
NBK16 On 12/02/2025 Spot Bond			5.47500	118.49589	5.47500	118.47850		0.00	0		
Total NBK16A SPOT								0.00	0		
Total For NBK16A								0.00	0		
NBK17 On 22/04/2026 Spot Bond			6.24500	118.93820	6.24500	118.91811		0.00	0	1,220,000,000	
Total NBK17A SPOT								0.00	0	1,220,000,000	
Total For NBK17A								0.00	0	1,220,000,000	
NBK19 On 01/06/2022 Spot Bond			5.44000	106.85088	5.44000	106.83513		0.00	0		
Total NBK19A SPOT								0.00	0		
Total For NBK19A								0.00	0		
NBK20 On 01/06/2026 Spot Bond			6.23500	120.08894	6.23500	120.06868		0.00	0		
Total NBK20A SPOT								0.00	0		
Total For NBK20A								0.00	0		
NBK20 On 25/06/2021 Spot Bond					0.00000	100.51710		0.00	0		
Total NBK20B SPOT								0.00	0		
Total For NBK20B								0.00	0		
NBK21 On 21/07/2027 Spot Bond			7.27500	117.24977	7.27500	117.22662		291,000,000,000.00	40,000,000	50,000,000	
Total NBK21A SPOT								291,000,000,000.00	40,000,000	50,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK21A									291,000,000,000.00	40,000,000	50,000,000
NBK22 On 19/11/2022 Spot Bond			4.53500	111.40432	4.53500	111.39053			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			5.96000	121.50628	5.96000	121.48657			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.00000	123.06644	7.00000	123.04305			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24 On 11/02/2022 Spot Bond					0.00000	100.99758			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.00500	5.00500	5.00500	115.60860			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	104.16486			0.00	0	7,000,000
Total NBK25B SPOT									0.00	0	7,000,000
Total For NBK25B									0.00	0	7,000,000
NBK26 On 10/05/2023 Spot Bond			100.00000	26.66731	100.00000	26.60764			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.08184			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.18500	119.53712	7.18500	119.51381			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			4.94000	116.68399	4.94000	116.66852			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.34500	118.93897	6.34500	124.16345			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.57000	115.36249	5.57000	115.34527			0.00	0	

Contract 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										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.03983				0.00	120,000,000	30,000,00
Total NBK30B SPOT										0.00	120,000,000	30,000,00
Total For NBK30B										0.00	120,000,000	30,000,00
NBK31I On 09/11/2023 Spot Bond			5.69500	111.45390	5.69500	111.43662				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.28891				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.20563				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.25776				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.72555				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.71584				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.15000	9.15000	9.15000	71.97416				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.60722				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.29177				0.00	200,000,000	50,000,00
Total NBK42B SPOT										0.00	200,000,000	50,000,00
Total For NBK42B										0.00	200,000,000	50,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	102.84607				0.00	0	1,200,000,00
Total NBK43B SPOT										0.00	0	1,200,000,00
Total For NBK43B										0.00	0	1,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK44I On 15/02/2021 Spot Bond					0.00000	100.89570				0.00	280,000,000	140,000,000
Total NBK44B SPOT										0.00	280,000,000	140,000,000
Total For NBK44B										0.00	280,000,000	140,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	101.96423				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	102.01870				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	103.53466				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.02707				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.50179				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	102.27499				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	101.24679				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	101.36605				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	100.54975				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	100.85394				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.47557				0.00	0	0
Total NBKB55 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 NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.05570				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.17504				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.47528				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.13937				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.24088				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.73197				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.54785				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			8.32000	110.10949	8.32000	110.08470				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.54309				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.35500	109.48879	8.35500	109.46405				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	100.54785				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.55535				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.56485				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.54343				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.62396				0.00	0	24,000,00
Total NEDT1B SPOT										0.00	0	24,000,00
Total For NEDT1B										0.00	0	24,000,00
NET53 On 17/04/2021 Spot Bond					0.00000	100.09860				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.68347				0.00	402,000,000	201,000,00
Total NGL01 SPOT										0.00	402,000,000	201,000,00
Total For NGL01										0.00	402,000,000	201,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.00955				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.77868				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.35392				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.44587				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.69864				0.00	400,000,000	200,000,00
Total NGL05 SPOT										0.00	400,000,000	200,000,00

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 NGL05										0.00	400,000,000	200,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.02471				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.23209				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.19855				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.75532				0.00	5,000,000,000	5,000,000,000
Total NGLT1A SPOT										0.00	5,000,000,000	5,000,000,000
Total For NGLT1A										0.00	5,000,000,000	5,000,000,000
NGLT1 On 20/10/2023 Spot Bond					0.00000	102.44435				0.00	0	1,000,000,000
Total NGLT1B SPOT										0.00	0	1,000,000,000
Total For NGLT1B										0.00	0	1,000,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	102.77554				0.00	0	11,800,000,000
Total NGT103 SPOT										0.00	0	11,800,000,000
Total For NGT103										0.00	0	11,800,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	102.08341				0.00	7,300,000,000	7,324,000,000
Total NGT104 SPOT										0.00	7,300,000,000	7,324,000,000
Total For NGT104										0.00	7,300,000,000	7,324,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	101.29735				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	101.83388				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.45476				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	102.72270	13.50000	102.68616				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.97033				0.00	0	

Contract 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	100.14312				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	99.98090				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.19074				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.84879				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.06052				0.00	20,000,000	30,000,000
Total NHM014 SPOT										0.00	20,000,000	30,000,000
Total For NHM014										0.00	20,000,000	30,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.79730				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.55080				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.92941				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.17259				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.21369				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.17010				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			5.39500	5.39500	5.39500	198.77079				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	186.34308				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.22000	3.22000	3.22000	143.83384				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	102.21114			167,200,000,000.00		40,000,000	50,000,000
Total NI29 SPOT									167,200,000,000.00		40,000,000	50,000,000
Total For NI29									167,200,000,000.00		40,000,000	50,000,000
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	100.88343				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.32500	3.32500	3.32500	144.76578				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			3.71500	3.71500	3.71500	141.14690				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	185.87027				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.17000	188.88503	4.17000	188.84800				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.31500	99.39816	5.31500	101.07037				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	100.43368				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	102.77820				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.70786				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.71050				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.24283				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	103.03601				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.13454				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.89456				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.17763				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.33407				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	117.33210				0.00	0	

Contract 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	101.76758				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN004 On 22/02/2024 Spot Bond					0.00000	100.91068				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.87111				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	130.64266				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.25264				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	130.45306				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	131.99840				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN005 On 12/03/2024 Spot Bond					0.00000	100.63493				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	121.38855				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	102.41573				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	103.07258				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	103.95531				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.27580				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.66925				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	101.67090				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	106.13000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	104.25000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	107.86000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	106.67000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	105.31818				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.85231				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.85110				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	100.39253				0.00	0	
Total NNF02 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 NNF02										0.00	0	
NNF02: On 22/04/2021 Spot Bond					0.00000	100.84348				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.83651				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.55922				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.14308				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	100.39253				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	126.79099				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06: On 12/09/2024 Spot Bond					0.00000	107.81094				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	100.59721				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.24698				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.88325				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.88503				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2021 Spot Bond					0.00000	100.82473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.64869				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.73279				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.95382				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.91076				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.72586				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.89215				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.75157				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.11500	113.01070	6.11500	112.99190				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.71000	196.15915	2.71000	196.12841				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.59500	122.43764	8.59500	122.40934		6,016,500,000,000.00		700,000,000	700,000,000	
Total NRA028 SPOT								6,016,500,000,000.00		700,000,000	700,000,000	
Total For NRA028								6,016,500,000,000.00		700,000,000	700,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.06035	100.00000	14.02906				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/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
NTC21 On 24/03/2022 Spot Bond					0.00000	100.93204				0.00	0	142,800,00
Total NTC21 SPOT										0.00	0	142,800,00
Total For NTC21										0.00	0	142,800,00
NTC22 On 15/02/2021 Spot Bond					0.00000	100.97126				0.00	0	6,000,00
Total NTC22 SPOT										0.00	0	6,000,00
Total For NTC22										0.00	0	6,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.99548				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.46079				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.97451				0.00	0	500,000,00
Total NTC25 SPOT										0.00	0	500,000,00
Total For NTC25										0.00	0	500,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.02494				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.57664				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.58457				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.46912				0.00	0	100,000,00
Total NTC29 SPOT										0.00	0	100,000,00
Total For NTC29										0.00	0	100,000,00
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.68440				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.57362				0.00	0	18,000,000,00
Total NTC32 SPOT										0.00	0	18,000,000,00

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 NTC32										0.00	0	18,000,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.51397				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.29500	109.16963	5.29500	109.15387				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			6.53500	119.70657	6.53500	119.68530				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			5.49500	112.33814	5.49500	112.32132				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			6.86000	121.73872	6.86000	121.71603				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	99.20189				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.18450				0.00	0	140,000,00
Total OML12 SPOT										0.00	0	140,000,00
Total For OML12										0.00	0	140,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.65188				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.67063				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.81675				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.24915				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.03664				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.78619				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.91851				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.04456				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.06257				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.08057				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.63000	119.67330	6.57500	119.94749				038,499,657,516,000.00	2,720,739,013,200	3,351,596,016,400
Total R186 SPOT										18,499,657,516,000.00	720,739,013,200	351,596,016,400
Total For R186										18,499,657,516,000.00	720,739,013,200	351,596,016,400
R197 On 07/12/2023 Spot Bond			1.51000	318.07491	1.51000	318.03551				28,262,298,238,000.00	18,716,753,800	66,799,199,400
Total R197 SPOT										28,262,298,238,000.00	18,716,753,800	66,799,199,400
Total For R197										28,262,298,238,000.00	18,716,753,800	66,799,199,400
R202 On 07/12/2033 Spot Bond			4.38500	219.89517	4.39500	219.62922				464,996,453,708,000.00	106,042,520,800	119,579,249,900
Total R202 SPOT										464,996,453,708,000.00	106,042,520,800	119,579,249,900
Total For R202										464,996,453,708,000.00	106,042,520,800	119,579,249,900
R203 On 28/02/2023 Spot Bond			4.52500	109.52837	4.44500	109.67962				411,261,158,475,000.00	311,880,919,000	507,304,035,300
Total R203 SPOT										411,261,158,475,000.00	311,880,919,000	507,304,035,300
Total For R203										411,261,158,475,000.00	311,880,919,000	507,304,035,300
R2030 On 31/01/2030 Spot Bond			8.74500	95.31312	8.74500	95.29095				724,741,879,196,500.00	1,340,736,635,700	2,614,824,118,800
Total R2030 SPOT										724,741,879,196,500.00	340,736,635,700	614,824,118,800
Total For R2030										724,741,879,196,500.00	340,736,635,700	614,824,118,800
R2032 On 31/03/2032 Spot Bond			9.70500	92.85858	9.70500	92.83441				631,765,252,577,500.00	889,414,245,500	1,008,198,491,500
Total R2032 SPOT										631,765,252,577,500.00	889,414,245,500	1,008,198,491,500
Total For R2032										631,765,252,577,500.00	889,414,245,500	1,008,198,491,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2035 On 28/02/2035 Spot Bond			10.50000	91.79451	10.50000	91.76857			955,519,938,550,000.00	567,192,375,100	490,138,778,90
Total R2035 SPOT									5,519,938,550,000.00	567,192,375,100	490,138,778,90
Total For R2035									5,519,938,550,000.00	567,192,375,100	490,138,778,90
R2037 On 31/01/2037 Spot Bond			10.75500	82.83788	10.75500	82.81430			739,222,376,282,000.00	998,532,996,400	399,464,391,20
Total R2037 SPOT									19,222,376,282,000.00	998,532,996,400	399,464,391,20
Total For R2037									19,222,376,282,000.00	998,532,996,400	399,464,391,20
R2040 On 31/01/2040 Spot Bond			10.86000	85.04701	10.86000	85.02257			772,344,010,052,000.00	439,442,358,200	473,448,146,30
Total R2040 SPOT									2,344,010,052,000.00	439,442,358,200	473,448,146,30
Total For R2040									2,344,010,052,000.00	439,442,358,200	473,448,146,30
R2044 On 31/01/2044 Spot Bond			10.94000	81.59137	10.94000	81.56775			350,782,332,522,000.00	671,917,946,300	983,667,025,40
Total R2044 SPOT									10,782,332,522,000.00	671,917,946,300	983,667,025,40
Total For R2044									10,782,332,522,000.00	671,917,946,300	983,667,025,40
R2048 On 28/02/2048 Spot Bond			10.86000	85.23805	10.86000	85.21314			076,919,990,862,000.00	1,388,298,341,700	1,407,199,057,20
Total R2048 SPOT									6,919,990,862,000.00	388,298,341,700	407,199,057,20
Total For R2048									6,919,990,862,000.00	388,298,341,700	407,199,057,20
R208 On 31/03/2021 Spot Bond			3.75000	102.69971	3.73500	102.69196			555,750,000,000,000.00	148,200,000,000	438,700,000,00
Total R208 SPOT									5,750,000,000,000.00	148,200,000,000	438,700,000,00
Total For R208									5,750,000,000,000.00	148,200,000,000	438,700,000,00
R209 On 31/03/2036 Spot Bond			10.34000	71.01839	10.41500	70.56435			694,790,045,988,000.00	647,465,188,200	849,839,258,80
Total R209 SPOT									14,790,045,988,000.00	647,465,188,200	349,839,258,80
Total For R209									14,790,045,988,000.00	647,465,188,200	349,839,258,80
R210 On 31/03/2028 Spot Bond			3.65000	195.25393	3.67000	194.96886			127,447,364,630,000.00	34,917,086,200	100,947,410,10
Total R210 SPOT									27,447,364,630,000.00	34,917,086,200	100,947,410,10
Total For R210									27,447,364,630,000.00	34,917,086,200	100,947,410,10
R212 On 31/01/2022 Spot Bond			1.03000	169.90447	1.07000	169.81743			1,031,751,000,000.00	1,001,700,000	127,460,554,00
Total R212 SPOT									1,031,751,000,000.00	1,001,700,000	127,460,554,00
Total For R212									1,031,751,000,000.00	1,001,700,000	127,460,554,00
R213 On 28/02/2031 Spot Bond			9.19500	88.61445	9.21500	88.47517			729,531,447,120,000.00	79,340,016,000	676,732,257,70
Total R213 SPOT									29,531,447,120,000.00	79,340,016,000	676,732,257,70
Total For R213									29,531,447,120,000.00	79,340,016,000	676,732,257,70
R214 On 28/02/2041 Spot Bond			10.79000	67.69928	10.79000	67.67963			550,277,610,922,000.00	50,998,851,800	844,612,685,40
Total R214 SPOT									10,277,610,922,000.00	50,998,851,800	344,612,685,40
Total For R214									10,277,610,922,000.00	50,998,851,800	344,612,685,40
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.86453			0.00	0	
Total RDFB08 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 RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.79228				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.30677				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.15708				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.57498				0.00	0	6,000,00
Total RDFB13 SPOT										0.00	0	6,000,00
Total For RDFB13										0.00	0	6,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.01693				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.95466				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.03837				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.74789				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.90081				0.00	0	6,000,00
Total RDFB18 SPOT										0.00	0	6,000,00
Total For RDFB18										0.00	0	6,000,00
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.36839				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.49086				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.51392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.40105				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	98.06084				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	96.60494				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.95722				0.00	0	29,000,00
Total RDFB26 SPOT										0.00	0	29,000,00
Total For RDFB26										0.00	0	29,000,00
RDFC5: On 11/06/2021 Spot Bond					0.00000	100.67546				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12: On 12/04/2021 Spot Bond					0.00000	100.31154				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.39430				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.33683				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16: On 07/12/2021 Spot Bond					0.00000	100.71143				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30: On 16/09/2021 Spot Bond					0.00000	100.87159				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.80456				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond					0.00000	101.14381				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.87833				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.31026				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.19344				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.21888				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.97856				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.18050				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.31115				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.09212				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.04427				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			4.82000	103.81966	4.82000	103.80611				0.00	0	
Total RW21 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 RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.09500	110.08544	6.09500	110.06728			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.08500	96.96026	11.08500	96.93152			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.74500	110.59807	4.74500	110.58374			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	100.36836			0.00	400,000,000	212,000,00
Total SBK25 SPOT									0.00	400,000,000	212,000,00
Total For SBK25									0.00	400,000,000	212,000,00
SBK26 On 25/04/2021 Spot Bond			5.51500	104.71681	5.51500	104.70121			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.90515			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.02496			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.23500	103.31585	4.23500	103.30407			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.07000	119.79339	6.07000	119.77360			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.92302			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.10000	118.48872	5.10000	118.47251			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.16500	110.51501	6.16500	110.49647				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.57000	117.72530	6.57000	117.70440				0.00	0	22,000,00
Total SBS31 SPOT										0.00	0	22,000,00
Total For SBS31										0.00	0	22,000,00
SBS34 On 19/09/2024 Spot Bond			5.31500	119.24832	5.31500	119.23104				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.64000	112.15058	5.64000	112.13363				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.88000	111.56963	7.88000	111.54620				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			4.19000	105.12673	4.19000	105.11469				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.59500	111.22065	4.59500	111.20669				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.82000	122.09515	5.82000	122.07581				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.71000	124.35031	6.71000	124.32764				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.03066				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.69500	116.27392	4.69500	116.25926				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS47 On 15/02/2023 Spot Bond					0.00000	102.73181				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.67734				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.46500	104.76486	4.46500	104.75229				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.12500	5.12500	5.12500	112.68666				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.86479				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.37443				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.49860				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.39000	107.12391	4.39000	107.11113				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.50549				0.00	400,000,000	200,000,000
Total SBS57 SPOT										0.00	400,000,000	200,000,000
Total For SBS57										0.00	400,000,000	200,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.73112				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.77599				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.74714				0.00	0	
Total SBS62 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 SBS62									0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.22039			0.00	0	
Total SBS63 SPOT									0.00	0	
Total For SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.61426			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.28840			0.00	0	
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.85401			0.00	0	
Total SBS66 SPOT									0.00	0	
Total For SBS66									0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.40410			0.00	400,000,000	200,000,000
Total SBS67 SPOT									0.00	400,000,000	200,000,000
Total For SBS67									0.00	400,000,000	200,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.95261			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.77753			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.91000	314.71129	1.91000	314.66887		1,986,400,000,000.00	1,040,000,000	530,000,000	
Total SBSI11 SPOT								1,986,400,000,000.00	1,040,000,000	530,000,000	
Total For SBSI11								1,986,400,000,000.00	1,040,000,000	530,000,000	
SBSI14 On 07/12/2033 Spot Bond			5.44500	5.44500	5.44500	197.79229		0.00	0	0	
Total SBSI14 SPOT								0.00	0	0	
Total For SBSI14								0.00	0	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.87556			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.65512			0.00	0	
Total SBT102 SPOT									0.00	0	
Total For SBT102									0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.80236			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	100.56418				0.00	0	600,000,00
Total SBT104 SPOT										0.00	0	600,000,00
Total For SBT104										0.00	0	600,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.44142				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	99.51381				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.54500	111.39376	6.54500	111.37406				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.11765				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	98.49131				0.00	400,000,000	200,000,00
Total SBT206 SPOT										0.00	400,000,000	200,000,00
Total For SBT206										0.00	400,000,000	200,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	104.93912				0.00	60,000,000	149,000,00
Total SBT207 SPOT										0.00	60,000,000	149,000,00
Total For SBT207										0.00	60,000,000	149,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	100.94368				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.35174				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.89593				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI4 On 15/08/2021 Spot Bond					0.00000	101.42326				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.01046				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.96649				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.14173				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.00473				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.05826				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.07166				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.97609				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.07166				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.23412				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.18636				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.17951				0.00	0	
Total SLRC5 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 SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.10990				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.52499				0.00	0	55,064,90
Total SNT02 SPOT										0.00	0	55,064,90
Total For SNT02										0.00	0	55,064,90
SNT03 On 12/04/2023 Spot Bond			6.29500	114.53299	6.29500	114.51349				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.03064				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.80218				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.32076				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.00989				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.48650				0.00	400,000,000	200,000,00
Total SPDA12 SPOT										0.00	400,000,000	200,000,00
Total For SPDA12										0.00	400,000,000	200,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.81274				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.87148				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.43840				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.60999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.63039				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.86540				0.00	400,000,000	200,000,000
Total SPG007 SPOT										0.00	400,000,000	200,000,000
Total For SPG007										0.00	400,000,000	200,000,000
SPG007 On 15/10/2022 Spot Bond					0.00000	100.20569				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.24550				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.76251				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.67103				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.39781				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			5.11000	102.45698	5.11000	102.44277				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN004 On 31/03/2021 Spot Bond			5.11000	102.45698	5.11000	102.44277				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	140.26414				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			6.55000	120.10344	6.55000	120.08217				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			8.70500	91.55371	8.70500	91.53216				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.44147				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.90697				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	99.97385				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.18376				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			5.84500	112.58202	5.84500	112.56420				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.15000	101.56995	5.15000	101.54751				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.64381				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.88350				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.81800				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05 On 08/12/2023 Spot Bond			2.54000	2.54000	2.54000	309.45472				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	99.98603				0.00	0	
Total SSN054 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 SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.87420				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	100.26030				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	180.41678				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.26500	3.26500	3.26500	143.58716				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	98.92229				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	98.24379				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	180.87371				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.82808				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.81128				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.76998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.63119				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.61558				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	100.54129				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.18803				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	95.08000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.88623				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.68624				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.15831				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.27000	5.27000	5.27000	201.24288				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	

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 23/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08! On 23/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08! On 21/12/2026 Spot Bond					0.00000	99.25516				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09! On 31/01/2030 Spot Bond					0.00000	101.07639				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09! On 31/01/2030 Spot Bond					0.00000	101.07087				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09! On 28/05/2025 Spot Bond					0.00000	100.68451				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09! On 28/02/2027 Spot Bond					0.00000	100.91946				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09! On 07/06/2023 Spot Bond					0.00000	100.74981				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10! On 31/01/2030 Spot Bond			9.41000	91.45123	9.41000	95.42239				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10! On 28/11/2021 Spot Bond					0.00000	100.69359				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10! On 21/12/2026 Spot Bond					0.00000	100.65411				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10! On 04/06/2021 Spot Bond					0.00000	100.63666				0.00	0	
Total SSN103 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 SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.89500	87.34002	4.89500	180.35976				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.45000	82.38235	5.45000	197.69476				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.14500	110.16437	7.14500	110.14313				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.86774				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.11042	8.55000	102.08681				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.63533				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.73012				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.69148				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.97388				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.24443				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.70630				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS145 On 31/10/2021 Spot Bond					0.00000	99.91275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.27058				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.24848				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.56840				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.82526				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.58448				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.32979				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.34134				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS160 On 27/05/2022 Spot Bond					0.00000	101.06894				0.00	0	
Total TFS160 SPOT										0.00	0	
Total For TFS160										0.00	0	
TFS161 On 27/05/2024 Spot Bond					0.00000	100.28100				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.21886				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2024 Spot Bond					0.00000	100.71678				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.71678				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS165 On 15/10/2023 Spot Bond					0.00000	100.12368				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.13047				0.00	0	2,000,000,00
Total TFS166 SPOT										0.00	0	2,000,000,00
Total For TFS166										0.00	0	2,000,000,00
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	100.89181				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.84000	105.99327	4.84000	105.97927				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.40902				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			5.00000	105.13452	5.00000	105.12018				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.99668				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.10530				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.92448				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.48203				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.52830				0.00	0	
Total TH14C2 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 TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.02762				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.59747				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.58148				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.30243				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.83850				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	101.73624				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.72457				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.80930				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.76946				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.88843				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.22027				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.29180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.96925				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.46197				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.92798				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.72800				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.80289				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.29399				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.78349				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.81618				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	103.63440	8.49000	103.61099				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.82306				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.82478				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A7 On 21/08/2022 Spot Bond					0.00000	100.77754				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.81540				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.76000	102.03958	5.76000	102.00740				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.85746				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.91938				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.91860				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.91078				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.99331				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.96674				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.28022				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	101.42613				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D3 On 21/08/2024 Spot Bond					0.00000	101.33610				0.00	0	
Total TH16D3 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 TH16D3									0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.72971			0.00	0	
Total TL22 SPOT									0.00	0	
Total For TL22									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.45742			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			5.58500	108.79507	5.58500	108.77852			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.74500	112.69632	6.74500	112.67567			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.73716			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.42207			0.00	0	9,000,00
Total TL27 SPOT									0.00	0	9,000,00
Total For TL27									0.00	0	9,000,00
TL28 On 24/04/2025 Spot Bond			7.02500	110.52596	7.02500	110.50499			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.49761			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.51275			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.66184			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.04644			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.43500	113.33309	6.43500	113.31326		127,355,085,000.00		19,791,000	3,235,695,50

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 TN23 SPOT									127,355,085,000.00	19,791,000	3,235,695,50
Total For TN23									127,355,085,000.00	19,791,000	3,235,695,50
TN23/R On 06/11/2023 Spot Bond			100.00000	22.33775	100.00000	22.28777			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			7.99500	109.78301	7.99500	109.75963			226,041,036,000.00	28,272,800	7,516,136,40
Total TN25 SPOT									226,041,036,000.00	28,272,800	7,516,136,40
Total For TN25									226,041,036,000.00	28,272,800	7,516,136,40
TN25/R On 19/08/2025 Spot Bond			100.00000	15.74879	100.00000	15.71413			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			8.38500	104.40083	8.38500	104.37714			177,042,567,000.00	21,114,200	7,968,157,10
Total TN27 SPOT									177,042,567,000.00	21,114,200	7,968,157,10
Total For TN27									177,042,567,000.00	21,114,200	7,968,157,10
TN27/R On 14/11/2027 Spot Bond			100.00000	10.84868	100.00000	10.82441			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.40500	103.68391	10.40500	103.65502			15,607,500,000,000.00	1,500,000,000	4,110,000,00
Total TN30 SPOT									15,607,500,000,000.00	1,500,000,000	4,110,000,00
Total For TN30									15,607,500,000,000.00	1,500,000,000	4,110,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.76841	8.00000	119.74260			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.26000	92.04563	12.26000	92.01555			0.00	0	2,030,000,00
Total TN40 SPOT									0.00	0	2,030,000,00
Total For TN40									0.00	0	2,030,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.18523	10.75000	103.15556			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.68038			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.55500	107.67617	5.55500	107.65987			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	

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	100.94118				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.24380				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.06421				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	99.86999				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.18264				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			5.84500	112.41274	5.84500	112.39494				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.17370				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.18264				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.46432	8.62000	102.44057				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.10633				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.14283				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	99.28323				0.00	0	
Total TSP243 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 TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	99.04360				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	98.71182				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	98.63830				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	97.71603				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	97.30599				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	97.39616				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	99.20334				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	98.79883				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	98.71315				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	96.50752				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.27639				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.68553				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.70170				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.95365				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.90048				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.80942				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.73660				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.62849				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.52584				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.48945				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.14467				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TWC36 On 20/04/2021 Spot Bond					0.00000	100.06644			0.00	0	
Total TWC361 SPOT									0.00	0	
Total For TWC361									0.00	0	
UG21 On 02/03/2021 Spot Bond			6.25500	104.72188	6.25500	104.70404			0.00	0	
Total UG21 SPOT									0.00	0	
Total For UG21									0.00	0	
UG26 On 09/03/2026 Spot Bond			8.72500	114.80847	8.72500	114.78139			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.21684			0.00	0	2,400,000,00
Total VKE10 SPOT									0.00	0	2,400,000,00
Total For VKE10									0.00	0	2,400,000,00
VKE11 On 20/04/2023 Spot Bond					0.00000	99.98220			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	99.95738			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.84408			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.87264			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.90146			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.93966			0.00	0	24,000,00
Total VKE16 SPOT									0.00	0	24,000,00
Total For VKE16									0.00	0	24,000,00
VRI882 On 28/01/2021 Spot Bond					0.00000	100.92243			0.00	0	
Total VRI882 SPOT									0.00	0	
Total For VRI882									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.69901			0.00	0	
Total WHL02 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 WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.10495			0.00	0	306,000,00
Total WHL03 SPOT									0.00	0	306,000,00
Total For WHL03									0.00	0	306,000,00
WSP5 On 28/05/2021 Spot Bond			4.27000	103.02952	4.27000	103.01765			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	78.32135	100.00000	78.16086			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.00e+017	1,060,348,671,100	349,432,778,60
Total for SPOT :									1.00e+017	060,348,671,100	349,432,778,60
Total Futures									1.00e+017	060,348,711,585	349,433,830,75
Total Options									13 900 687.50	5,000	172,14
Grand Total:									1.00e+017	060,348,716,585	349,434,002,85