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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/01/2021

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			11.42514	77.15236	11.40291	77.27118			0.00	0	
ES33	On	06/05/2021	Bond Future			11.68116	74.15834	11.65791	74.27875			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.94211	74.96863	11.91779	75.09065			0.00	0	
ES33	On	04/11/2021	Bond Future			12.21164	72.00571	12.18624	72.12915			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.92281	76.22353	11.89032	76.41766			0.00	0	
ES42	On	06/05/2021	Bond Future			12.17093	72.73618	12.13688	72.93267			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.41778	73.53165	12.38214	73.73054			0.00	0	
ES42	On	04/11/2021	Bond Future			12.67442	70.07016	12.63710	70.27131			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			148.49975	148.49975	148.40823	148.40823			25,244,957.50	170	1,55
I2025	On	06/05/2021	Bond Future			150.03704	150.03704	149.94548	149.94548			36,008,889.60	240	7,00
I2025	On	05/08/2021	Bond Future			150.18151	150.18151	150.08940	150.08940			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			151.84203	151.84203	151.74909	151.74909			0.00	0	
Total I2025 Future												61,253,847.10	410	8,54
Total For I2025												61,253,847.10	410	8,54
I2029	On	04/02/2021	Bond Future			104.99395	104.99395	104.98541	104.98541			0.00	0	1,5
I2029	On	06/05/2021	Bond Future			104.94168	104.94168	104.93372	104.93372			0.00	0	1,08
I2029	On	05/08/2021	Bond Future			106.11355	106.11355	106.10585	106.10585			0.00	0	
I2029	On	04/11/2021	Bond Future			106.13639	106.13639	106.12868	106.12868			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			100.22319	100.22319	100.00687	100.00687			0.00	0	1,28
I2033	On	06/05/2021	Bond Future			100.04529	100.04529	99.82742	99.82742			0.00	0	8,6
I2033	On	05/08/2021	Bond Future			101.16247	101.16247	100.94245	100.94245			0.00	0	
I2033	On	04/11/2021	Bond Future			101.05619	101.05619	100.83392	100.83392			0.00	0	
Total I2033 Future												0.00	0	9,88
Total For I2033												0.00	0	9,88
I2038	On	04/02/2021	Bond Future			112.00036	112.00036	111.98975	111.98975			0.00	0	6,00
I2038	On	06/05/2021	Bond Future			113.15983	113.15983	113.14977	113.14977			0.00	0	5,1
I2038	On	05/08/2021	Bond Future			112.70135	112.70135	112.69138	112.69138			0.00	0	
I2038	On	04/11/2021	Bond Future			113.94752	113.94752	113.93765	113.93765			0.00	0	
Total I2038 Future												0.00	0	11,12
Total For I2038												0.00	0	11,12
I2046	On	04/02/2021	Bond Future			100.69491	100.69491	100.68497	100.68497			0.00	0	14,48
I2046	On	06/05/2021	Bond Future			99.94731	99.94731	99.93778	99.93778			0.00	0	3,40
I2046	On	05/08/2021	Bond Future			101.06354	101.06354	101.05422	101.05422			0.00	0	
I2046	On	04/11/2021	Bond Future			100.37349	100.37349	100.36424	100.36424			0.00	0	
Total I2046 Future												0.00	0	17,88
Total For I2046												0.00	0	17,88
I2050	On	04/02/2021	Bond Future			102.27222	102.27222	102.16701	102.16701			0.00	0	9,88
I2050	On	06/05/2021	Bond Future			103.33097	103.33097	103.22531	103.22531			0.00	0	2,78
I2050	On	05/08/2021	Bond Future			102.55655	102.55655	102.45015	102.45015			0.00	0	
I2050	On	04/11/2021	Bond Future			103.69072	103.69072	103.58307	103.58307			0.00	0	
Total I2050 Future												0.00	0	12,64
Total For I2050												0.00	0	12,64
R186	On	04/02/2021	Bond Future			6.68576	119.67697	6.67741	119.72138		6.18	43,562,417.08	364	60,58
R186	On	06/05/2021	Bond Future			6.83798	120.88615	6.82900	120.93167		6.53	25,748,749.95	213	22,88
R186	On	05/08/2021	Bond Future			6.98808	116.92529	6.97845	116.97176		6.45	0.00	0	
R186	On	04/11/2021	Bond Future			7.14564	118.19129	7.13538	118.23837		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												69,311,167.03	577	83,45
R186	On	04/02/2021	Bond Future	8.16	Call			7,566.22000	7.56622	7,521,810	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			7,615.15000	7.61515	7,570,740	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			7,517.27000	7.51727	7,472,860	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			3,262.03000	3.26203	3,212,890	6.71	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put			7.82000	0.00782	3,090	6.71	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			6,779.63000	6.77963	6,735,220	6.87	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			18,045.12000	18.04512	17,999,600	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			17,963.04000	17.96304	17,917,520	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			3,158.11000	3.15811	3,104,000	6.78	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			800.08000	0.80008	791,490	6.78	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			18,004.09000	18.00409	17,958,570	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			7,885.40000	7.88540	7,835,690	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			246.93000	0.24693	243,690	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,805.44000	7.80544	7,755,680	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			255.61000	0.25561	252,320	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,845.41000	7.84541	7,795,670	6.96	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			251.24000	0.25124	247,970	6.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,265.98000	5.26598	5,219,560	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			987.52000	0.98752	988,180	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,298.25000	5.29825	5,251,780	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			976.05000	0.97605	976,660	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,330.61000	5.33061	5,284,090	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			964.68000	0.96468	965,240	6.30	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												69,311,167.03	577	113,80
R197	On	04/02/2021	Bond Future			318.72803	318.72803	318.55299	318.55299			0.00	0	2,35
R197	On	06/05/2021	Bond Future			322.02758	322.02758	321.85264	321.85264			0.00	0	1,25
R197	On	05/08/2021	Bond Future			317.61824	317.61824	317.44234	317.44234			0.00	0	
R197	On	04/11/2021	Bond Future			321.13048	321.13048	320.95308	320.95308			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 Intere
R202	On	04/02/2021	Bond Future			220.15306	220.15306	220.24284	220.24284				0.00	0	7,6
R202	On	06/05/2021	Bond Future			222.43211	222.43211	222.52413	222.52413				0.00	0	6
R202	On	05/08/2021	Bond Future			220.66371	220.66371	220.75760	220.75760				0.00	0	
R202	On	04/11/2021	Bond Future			223.10371	223.10371	223.19874	223.19874				0.00	0	
Total R202 Future												0.00	0	8,27	
Total For R202												0.00	0	8,27	
R2023	On	04/02/2021	Bond Future			4.56881	109.62975	4.55467	109.65824		1.50		0.00	0	29,9
R2023	On	06/05/2021	Bond Future			4.63895	106.83165	4.62236	106.86108		1.51		0.00	0	2,4
R2023	On	05/08/2021	Bond Future			4.68146	107.99850	4.66176	108.02862		1.50		0.00	0	
R2023	On	04/11/2021	Bond Future			4.73854	105.26024	4.71480	105.29082		1.38		0.00	0	
Total R2023 Future												0.00	0	32,3	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,502.27000	3.50227	3,473,780	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			3,521.57000	3.52157	3,493,080	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			3,482.96000	3.48296	3,454,470	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			5,046.92000	5.04692	5,017,490	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			5,063.55000	5.06355	5,034,120	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			5,080.18000	5.08018	5,050,750	2.12		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,200.59000	1.20059	1,174,400	1.85		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			215.57000	0.21557	219,500	1.85		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,175.55000	1.17555	1,149,500	1.84		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			220.74000	0.22074	224,810	1.84		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,188.06000	1.18806	1,161,940	1.84		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			218.14000	0.21814	222,140	1.84		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			419.32000	0.41932	429,630	1.44		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			678.50000	0.67850	658,120	1.44		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			414.57000	0.41457	424,770	1.44		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			662.36000	0.66236	642,200	1.44		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			424.11000	0.42411	434,530	1.44		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			670.41000	0.67041	650,140	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			8.80068	95.29681	8.77259	95.46336		11.16		202,029,237.20	2,120	49,7
R2030	On	06/05/2021	Bond Future			8.99517	96.25968	8.96575	96.42843		11.87		192,519,360.00	2,000	60,3

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			9.19524	93.30565	9.16440	93.47656		11.86	0.00	0	
R2030	On	04/11/2021			9.39240	94.31606	9.36016	94.48895		10.65	0.00	0	
Total R2030 Future											394,548,597.20	4,120	110,1'
R2030	On	04/02/2021	9.16	Call			2,407.74000	2.40774	2,208,640	11.62	0.00	0	
R2030	On	04/02/2021	9.30	Call			3,132.00000	3.13200	2,943,500	11.82	0.00	0	
R2030	On	04/02/2021	9.30	Put			66.87000	0.06687	44,920	11.82	0.00	0	4,00
R2030	On	04/02/2021	9.35	Call			3,399.09000	3.39909	3,214,250	11.90	0.00	0	
R2030	On	04/02/2021	9.35	Put			50.05000	0.05005	31,760	11.90	0.00	0	2,00
R2030	On	04/02/2021	8.20	Put			3,507.54000	3.50754	3,655,110	10.64	0.00	0	
R2030	On	04/02/2021	9.20	Put			116.28000	0.11628	86,630	11.68	0.00	0	
R2030	On	04/02/2021	9.20	Call			2,610.17000	2.61017	2,413,970	11.68	7,842,988.53	3,249	1,60
R2030	On	04/02/2021	8.37	Put			2,532.52000	2.53252	2,645,840	10.81	0.00	0	
R2030	On	04/02/2021	8.37	Call			103.67000	0.10367	50,440	10.81	0.00	0	1,00
R2030	On	04/02/2021	9.12	Put			176.30000	0.17630	141,200	11.57	0.00	0	
R2030	On	04/02/2021	9.15	Put			151.27000	0.15127	118,040	11.61	0.00	0	
R2030	On	04/02/2021	8.36	Put			2,587.10000	2.58710	2,703,090	10.80	0.00	0	
R2030	On	04/02/2021	8.36	Call			96.91000	0.09691	46,350	10.80	0.00	0	80
R2030	On	04/02/2021	8.86	Put			575.14000	0.57514	546,100	11.27	0.00	0	
R2030	On	04/02/2021	8.86	Call			1,092.16000	1.09216	896,570	11.27	0.00	0	80
R2030	On	04/02/2021	10.20	Call			8,006.04000	8.00604	7,839,450	12.48	0.00	0	
R2030	On	04/02/2021	8.20	Call			29.12000	0.02912	10,140	10.64	10,981.62	1,083	1,60
R2030	On	04/02/2021	9.16	Put			143.63000	0.14363	111,080	11.62	0.00	0	
R2030	On	04/02/2021	9.17	Call			2,457.94000	2.45794	2,259,540	11.64	0.00	0	
R2030	On	04/02/2021	9.17	Put			136.32000	0.13632	104,470	11.64	0.00	0	
R2030	On	04/02/2021	9.15	Call			2,357.82000	2.35782	2,158,040	11.61	0.00	0	
R2030	On	04/02/2021	10.20	Put			0.05000	0.00005	0,010	12.48	0.00	0	1,80
R2030	On	04/02/2021	9.12	Call			2,209.89000	2.20989	2,008,240	11.57	0.00	0	1,00
R2030	On	06/05/2021	8.77	Call			1,896.64000	1.89664	1,789,300	11.72	0.00	0	30
R2030	On	06/05/2021	9.27	Put			1,688.76000	1.68876	1,718,800	12.07	0.00	0	
R2030	On	06/05/2021	9.27	Call			3,415.23000	3.41523	3,276,520	12.07	0.00	0	30
R2030	On	06/05/2021	9.22	Call			3,241.23000	3.24123	3,105,160	12.03	0.00	0	
R2030	On	06/05/2021	7.97	Call			492.32000	0.49232	444,990	11.19	0.00	0	70
R2030	On	06/05/2021	10.04	Call			6,550.13000	6.55013	6,385,760	12.98	0.00	0	
R2030	On	06/05/2021	10.04	Put			633.43000	0.63343	637,810	12.98	0.00	0	
R2030	On	06/05/2021	9.15	Put			1,956.38000	1.95638	1,992,950	11.98	0.00	0	
R2030	On	06/05/2021	10.95	Put			122.95000	0.12295	121,340	12.98	0.00	0	30
R2030	On	06/05/2021	8.77	Put			3,029.42000	3.02942	3,090,830	11.72	0.00	0	
R2030	On	06/05/2021	9.92	Put			747.55000	0.74755	754,250	12.87	0.00	0	70
R2030	On	06/05/2021	11.71	Call			14,211.82000	14.21182	14,042,190	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		22.76000	0.02276	21,880	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		14,120.03000	14.12003	13,950,370	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		1,795.67000	1.79567	1,828,350	12.03	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		6,440.55000	6.44055	6,561,970	11.19	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		9,700.43000	9.70043	9,530,300	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		186.11000	0.18611	184,730	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		14,165.94000	14.16594	13,996,290	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		23.32000	0.02332	22,420	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		3,006.82000	3.00682	2,874,640	11.98	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		6,027.65000	6.02765	5,865,600	12.87	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Call		3,344.38000	3.34438	3,206,720	12.05	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put		1,730.14000	1.73014	1,761,230	12.05	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.35	Call		3,705.53000	3.70553	3,562,830	12.16	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put		1,531.90000	1.53190	1,557,950	12.16	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	10.95	Call		10,679.12000	10.67912	10,508,760	12.98	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		23.89000	0.02389	22,980	12.98	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		14,714.06000	14.71406	14,543,750	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		112.65000	0.11265	113,250	12.85	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		3,840.60000	3.84060	3,909,670	11.69	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,641.21000	2.64121	2,539,370	11.69	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		2,515.55000	2.51555	2,561,100	11.99	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		7,726.13000	7.72613	7,570,770	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,032.25000	1.03225	1,047,800	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		7,648.49000	7.64849	7,493,540	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,055.47000	1.05547	1,071,430	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		7,687.28000	7.68728	7,532,130	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		585.56000	0.58556	546,470	11.26	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.30	Put		1,190.78000	1.19078	1,209,100	12.85	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		4,389.94000	4.38994	4,467,960	11.58	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,225.43000	2.22543	2,132,540	11.58	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		9,185.54000	9.18554	9,317,360	11.26	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,043.81000	1.04381	1,059,570	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		4,082.99000	4.08299	3,957,630	11.99	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.30	Call		7,226.36000	7.22636	7,073,770	12.85	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		572.01000	0.57201	582,410	11.48	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.59	Call		7,679.59000	7.67959	7,531,780	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,369.48000	1.36948	1,394,560	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,715.66000	7.71566	7,567,620	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,356.56000	1.35656	1,381,410	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,751.80000	7.75180	7,603,530	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	Opt Intere
R2030	On	04/11/2021	Bond Future	8.27	Put			7,320.71000	7.32071	7,436,330	10.01	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,222.51000	1.22251	1,165,240	10.01	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			5,367.01000	5.36701	5,458,850	10.35	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,127.65000	2.12765	2,046,600	10.35	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,920.19000	10.92019	10,757,700	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,343.74000	1.34374	1,368,360	11.48	0.00	0	
Total R2030 Option												7,853,970.15	4,332	25,90
Total For R2030												402,402,567.35	8,452	136,0'
R2032	On	04/02/2021	Bond Future			9.72802	93.05355	9.71024	93.16483		13.23	1,674,963.90	18	43,9'
R2032	On	06/05/2021	Bond Future			9.93463	89.85010	9.91602	89.96305		14.66	0.00	0	71,10
R2032	On	05/08/2021	Bond Future			10.14261	90.83203	10.12316	90.94652		14.07	0.00	0	
R2032	On	04/11/2021	Bond Future			10.35689	87.67069	10.33659	87.78657		13.16	0.00	0	
Total R2032 Future												1,674,963.90	18	115,04
R2032	On	04/02/2021	Bond Future	9.62	Call			664.75000	0.66475	512,740	13.09	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			1,232.41000	1.23241	1,191,680	13.09	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			690.98000	0.69098	536,770	13.10	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put			2,814.64000	2.81464	2,866,980	12.66	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			129.40000	0.12940	70,460	12.66	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			6,605.06000	6.60506	6,491,400	14.84	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			1,195.50000	1.19550	1,152,570	13.10	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			639.25000	0.63925	489,490	13.08	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			3.41000	0.00341	1,030	14.84	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			1,270.11000	1.27011	1,231,630	13.08	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			6,024.93000	6.02493	6,134,350	12.26	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			2.30000	0.00230	0,440	12.26	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.10	Call			12,164.87000	12.16487	12,046,530	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			141.21000	0.14121	135,820	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			1,769.83000	1.76983	1,770,710	15.01	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,237.14000	4.23714	4,125,070	15.01	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			12,212.07000	12.21207	12,093,780	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			138.65000	0.13865	133,310	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			12,259.25000	12.25925	12,141,020	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			136.13000	0.13613	130,850	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			14,371.73000	14.37173	14,255,690	16.09	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			57.31000	0.05731	54,220	16.09	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.35	Put			1,389.48000	1.38948	1,391,790	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			8,271.55000	8.27155	8,159,280	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,375.85000	1.37585	1,378,070	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,310.73000	8.31073	8,198,360	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		1,362.34000	1.36234	1,364,460	15.26	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		8,232.44000	8.23244	8,120,260	15.26	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,532.58000	1.53258	1,541,410	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		7,676.52000	7.67652	7,741,760	12.37	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,660.01000	1.66001	1,609,370	12.37	0.00	0	7(
R2032	On	04/11/2021	Bond Future	11.70	Call		8,858.35000	8.85835	8,751,190	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		13,222.45000	13.22245	13,107,820	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		521.48000	0.52148	522,730	14.19	0.00	0	7(
R2032	On	04/11/2021	Bond Future	11.71	Call		8,895.69000	8.89569	8,788,420	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,519.18000	1.51918	1,527,900	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,505.87000	1.50587	1,514,480	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,821.06000	8.82106	8,714,010	14.19	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		5,638.33000	5.63833	5,687,600	12.65	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,677.91000	2.67791	2,611,300	12.65	0.00	0	7(
Total R2032 Option											0.00	0	5,97
Total For R2032											1,674,963.90	18	121,02
R2035	On	04/02/2021	Bond Future			10.51989	92.02679	10.49723	92.17690	15.12	7,822,277.15	85	73,34
R2035	On	06/05/2021	Bond Future			10.73333	88.48386	10.70967	88.63602	16.74	0.00	0	28,1'
R2035	On	05/08/2021	Bond Future			10.95172	89.45049	10.92702	89.60459	16.07	0.00	0	
R2035	On	04/11/2021	Bond Future			11.17568	85.94439	11.14993	86.10031	15.05	0.00	0	
Total R2035 Future											7,822,277.15	85	101,48
R2035	On	04/02/2021	Bond Future	10.05	Call		145.32000	0.14532	77,060	14.42	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		3,185.69000	3.18569	3,267,540	14.42	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		4,200.77000	4.20077	4,018,920	16.29	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		83.81000	0.08381	52,070	16.29	0.00	0	6(
R2035	On	04/02/2021	Bond Future	10.06	Call		154.08000	0.15408	82,850	14.44	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		3,124.82000	3.12482	3,203,700	14.44	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		136.92000	0.13692	71,580	14.40	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		3,247.00000	3.24700	3,331,770	14.40	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		239.76000	0.23976	142,940	14.59	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		2,656.20000	2.65620	2,709,490	14.59	0.00	0	6(
R2035	On	06/05/2021	Bond Future	12.91	Call		12,835.94000	12.83594	12,678,120	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		206.24000	0.20624	200,580	18.46	0.00	0	6(
R2035	On	06/05/2021	Bond Future	10.40	Put		4,232.85000	4.23285	4,279,110	16.32	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		12,168.22000	12.16822	12,009,880	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		257.91000	0.25791	251,730	18.46	0.00	0	1,6(
R2035	On	06/05/2021	Bond Future	10.81	Put		2,848.89000	2.84889	2,872,180	16.81	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,227.14000	2.22714	2,240,160	17.11	0.00	0	5(
R2035	On	06/05/2021	Bond Future	11.15	Put		2,012.62000	2.01262	2,022,010	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		4,781.80000	4.78180	4,639,030	17.28	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put		4,885.47000	4.88547	4,942,390	16.09	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,783.13000	1.78313	1,687,890	16.09	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call		10,268.79000	10.26879	10,109,530	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		2,205.15000	2.20515	2,099,250	16.32	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call		6,515.72000	6.51572	6,362,360	18.04	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,341.72000	1.34172	1,340,520	18.04	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		8,643.57000	8.64357	8,484,930	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		771.49000	0.77149	765,010	18.46	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		10,221.70000	10.22170	10,062,440	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,491.44000	3.49144	3,362,570	16.81	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call		5,496.85000	5.49685	5,348,850	17.59	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,693.07000	1.69307	1,697,230	17.59	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call		1,343.25000	1.34325	1,261,600	15.79	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		4,378.88000	4.37888	4,239,740	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		479.59000	0.47959	472,490	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		472.68000	0.47268	465,580	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		10,174.65000	10.17465	10,015,380	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		486.59000	0.48659	479,480	18.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,643.35000	2.64335	2,528,240	16.52	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		3,680.38000	3.68038	3,717,430	16.52	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		5,746.24000	5.74624	5,816,750	15.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		48,486.21000	48.48621	48,640,290	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.11000	0.00011	0,090	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,719.50000	48.71950	48,873,580	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.11000	0.00011	0,090	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		7,707.16000	7.70716	7,789,660	15.04	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,757.61000	1.75761	1,686,010	15.04	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,720.86000	5.72086	5,593,510	16.46	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		48,602.79000	48.60279	48,756,870	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,017.37000	3.01737	3,044,120	16.46	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.11000	0.00011	0,090	15.02	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,688.02000	3.68802	3,581,790	15.86	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,677.19000	4.67719	4,725,060	15.86	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put		7,975.06000	7.97506	8,061,030	14.16	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,119.25000	2.11925	2,049,300	14.16	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		8,516.16000	8.51616	8,606,280	14.16	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,921.34000	1.92134	1,855,540	14.16	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,594.55000	6.59455	6,471,070	15.52	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,590.23000	9.59023	9,450,810	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			1,793.21000	1.79321	1,809,710	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			9,514.35000	9.51435	9,375,240	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,822.61000	1.82261	1,839,420	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call			9,552.27000	9.55227	9,413,000	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			4,758.53000	4.75853	4,811,330	14.91	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call			3,032.87000	3.03287	2,946,970	14.51	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			14,724.00000	14.72400	14,571,810	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			568.16000	0.56816	571,890	16.21	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call			4,332.97000	4.33297	4,229,850	14.91	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,807.86000	1.80786	1,824,510	16.21	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			3,067.42000	3.06742	3,099,860	15.52	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			6,336.78000	6.33678	6,406,800	14.51	0.00	0	
Total R2035 Option												0.00	0	15,77
Total For R2035												7,822,277.15	85	117,23
R2037	On	04/02/2021	Bond Future			10.75800	83.15252	10.74018	83.26962		17.06	3,734,213,368.16	44,908	76,66
R2037	On	06/05/2021	Bond Future			10.97171	83.99266	10.95309	84.11146		17.98	3,761,695,270.76	44,786	103,7
R2037	On	05/08/2021	Bond Future			11.19234	80.65442	11.17290	80.77471		18.17	0.00	0	
R2037	On	04/11/2021	Bond Future			11.40669	81.52798	11.38644	81.64976		16.18	0.00	0	
Total R2037 Future												7,495,908,638.92	89,694	180,37
R2037	On	04/02/2021	Bond Future	10.28	Call			146.66000	0.14666	80,390	16.24	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			3,259.07000	3.25907	3,309,900	16.24	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			155.34000	0.15534	86,280	16.26	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			4.00000	0.00400	1,190	19.19	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			7,531.69000	7.53169	7,411,780	19.19	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call			7,134.15000	7.13415	7,012,830	19.19	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			6.32000	0.00632	2,100	19.19	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			2,144.11000	2.14411	2,133,740	16.65	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Call			16,590.73000	16.59073	16,473,630	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			1,471.40000	1.47140	1,272,480	17.22	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			753.68000	0.75368	671,860	17.22	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			215.86000	0.21586	129,220	16.38	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			3,320.37000	3.32037	3,373,920	16.22	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			3,198.27000	3.19827	3,246,310	16.26	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			138.39000	0.13839	74,840	16.22	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			2,843.64000	2.84364	2,874,100	16.38	0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put			7,665.29000	7.66529	7,781,480	15.68	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			1.07000	0.00107	0,160	15.68	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.48	Call			405.57000	0.40557	278,100	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		9,284.42000	9.28442	9,153,490	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		673.34000	0.67334	661,210	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		9,329.34000	9.32934	9,198,430	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		664.43000	0.66443	652,320	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		9,374.30000	9.37430	9,243,430	19.81	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		655.61000	0.65561	643,540	19.81	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,958.61000	1.95861	1,960,690	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,321.92000	8.32192	8,203,920	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,992.37000	1.99237	1,994,660	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,359.63000	8.35963	8,241,520	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,975.43000	1.97543	1,977,610	19.74	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,397.39000	8.39739	8,279,180	19.74	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,812.41000	9.81241	9,698,440	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,795.29000	1.79529	1,803,100	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,738.48000	9.73848	9,624,700	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,823.79000	1.82379	1,831,790	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		9,775.43000	9.77543	9,661,550	17.43	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,809.50000	1.80950	1,817,400	17.43	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											7,495,908,638.92	89,694	181,67
R2040	On	04/02/2021	Bond Future			10.86228	85.37753	10.83938	85.53848	17.60	1,574,276,275.67	18,439	66,9
R2040	On	06/05/2021	Bond Future			11.07058	86.24008	11.04666	86.40325	18.39	1,566,551,053.20	18,165	60,4
R2040	On	05/08/2021	Bond Future			11.28553	82.67602	11.26055	82.84122	18.61	0.00	0	
R2040	On	04/11/2021	Bond Future			11.49390	83.57159	11.46789	83.73870	16.49	0.00	0	
Total R2040 Future											3,140,827,328.87	36,604	127,40
R2040	On	04/02/2021	Bond Future	10.41	Call		166.12000	0.16612	89,530	16.40	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		3,275.99000	3.27599	3,360,350	16.40	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		176.04000	0.17604	96,190	16.42	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		4,445.90000	4.44590	4,574,430	16.08	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		54.91000	0.05491	22,490	16.08	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,964.05000	4.96405	4,777,740	18.83	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		5,717.16000	5.71716	5,867,110	16.00	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		15.58000	0.01558	4,580	16.00	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		6,006.89000	6.00689	5,832,350	19.27	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		3,341.06000	3.34106	3,428,620	16.38	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		10,406.02000	10.40602	10,566,930	15.97	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		0.04000	0.00004	0,000	15.97	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		3,211.45000	3.21145	3,292,550	16.42	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		156.63000	0.15663	83,240	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		25.96000	0.02596	12,370	19.27	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		59.23000	0.05923	33,870	18.83	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		9,735.01000	9.73501	9,895,850	15.97	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		0.12000	0.00012	0,010	15.97	0.00	0	80
R2040	On	06/05/2021	Bond Future	12.43	Put		784.36000	0.78436	777,100	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,490.98000	9.49098	9,320,510	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		774.12000	0.77412	766,820	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,397.03000	9.39703	9,226,630	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,927.83000	1.92783	1,935,250	18.89	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,448.82000	5.44882	5,293,070	18.89	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		13,992.89000	13.99289	13,823,870	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		794.71000	0.79471	787,480	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		200.71000	0.20071	194,860	20.38	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		9,443.98000	9.44398	9,273,550	20.38	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		4,099.78000	4.09978	4,143,910	17.76	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,598.49000	2.59849	2,479,450	17.76	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		9,325.29000	9.32529	9,170,260	20.23	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		1,841.31000	1.84131	1,851,480	20.23	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,369.81000	9.36981	9,214,610	20.25	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,829.07000	1.82907	1,839,070	20.25	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,280.98000	9.28098	9,126,120	20.21	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,729.64000	3.72964	3,618,070	18.08	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		3,576.57000	3.57657	3,610,290	18.67	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,458.86000	5.45886	5,327,380	18.67	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		19,137.68000	19.13768	18,970,950	20.27	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,853.83000	1.85383	1,864,170	20.21	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		171.89000	0.17189	170,360	20.27	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		5,143.37000	5.14337	5,197,000	18.08	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,291.58000	10.29158	10,141,540	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		1,852.89000	1.85289	1,869,960	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,330.65000	10.33065	10,180,450	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,838.12000	1.83812	1,855,030	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,252.54000	10.25254	10,102,660	17.75	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,867.76000	1.86776	1,884,990	17.75	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											3,140,827,328.87	36,604	134,90
R2044	On	04/02/2021	Bond Future			10.93128	81.98775	10.91332	82.11481	18.54	26,891,982.00	328	36,88
R2044	On	06/05/2021	Bond Future			11.13184	82.81611	11.11307	82.94494	19.36	0.00	0	24,60
R2044	On	05/08/2021	Bond Future			11.33865	79.33983	11.31902	79.47041	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			11.53883	80.19922	11.51839	80.33127		17.33	0.00	0	
Total R2044 Future												26,891,982.00	328	61,48
R2044	On	04/02/2021	Bond Future	10.84	Call			890.34000	0.89034	701,340	18.26	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			1,412.50000	1.41250	1,350,560	18.26	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call			48.98000	0.04898	20,230	17.03	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			4,673.07000	4.67307	4,771,380	17.03	0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put			9,756.05000	9.75605	9,882,980	16.82	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			6.67000	0.00667	1,630	16.84	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			80.40000	0.08040	37,550	17.17	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			4,163.68000	4.16368	4,247,890	17.17	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			0.14000	0.00014	0,010	16.82	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.37	Call			85.99000	0.08599	40,820	17.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			4,092.47000	4.09247	4,174,360	17.20	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			75.11000	0.07511	34,500	17.15	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			4,235.30000	4.23530	4,321,750	17.15	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			6,609.09000	6.60909	6,731,110	16.84	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			9,456.28000	9.45628	9,314,570	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			9,179.69000	9.17969	9,037,900	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			2,536.39000	2.53639	2,538,640	19.58	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call			6,147.74000	6.14774	6,011,490	20.33	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put			1,713.47000	1.71347	1,706,050	20.33	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put			2,669.29000	2.66929	2,673,180	19.50	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			4,270.25000	4.27025	4,145,310	19.50	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put			856.57000	0.85657	843,620	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			803.46000	0.80346	790,580	21.45	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			6,654.79000	6.65479	6,516,710	20.59	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			1,539.30000	1.53930	1,530,050	20.59	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			9,133.73000	9.13373	8,991,930	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			878.63000	0.87863	865,660	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			3,428.03000	3.42803	3,441,700	19.15	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put			4,977.33000	4.97733	5,012,650	18.43	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			2,051.70000	2.05170	1,958,190	18.43	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call			4,468.31000	4.46831	4,341,730	19.58	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			867.54000	0.86754	854,580	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			9,225.69000	9.22569	9,083,910	21.45	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			3,338.12000	3.33812	3,222,960	19.15	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			9,634.49000	9.63449	9,504,830	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			1,768.85000	1.76885	1,769,770	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			9,554.14000	9.55414	9,424,660	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 Interr
R2044	On	05/08/2021	Bond Future	12.59	Put		1,799.96000	1.79996	1,801,060	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		9,594.29000	9.59429	9,464,730	21.33	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,784.34000	1.78434	1,785,360	21.33	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,960.20000	1.96020	1,969,730	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		10,133.66000	10.13366	10,011,030	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,944.93000	1.94493	1,954,350	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		10,057.27000	10.05727	9,934,870	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,975.57000	1.97557	1,985,220	18.65	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		10,095.45000	10.09545	9,972,930	18.65	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											26,891,982.00	328	80,88
R2048	On	04/02/2021	Bond Future			10.84644	85.68620	10.83859	85.74352	17.99	25,277,429.00	295	119,60
R2048	On	06/05/2021	Bond Future			11.03477	82.14219	11.02652	82.20064	19.71	0.00	0	5,38
R2048	On	05/08/2021	Bond Future			11.22680	83.03955	11.21816	83.09892	18.87	0.00	0	
R2048	On	04/11/2021	Bond Future			11.42226	79.52713	11.41324	79.58726	17.58	0.00	0	
Total R2048 Future											25,277,429.00	295	125,02
R2048	On	04/02/2021	Bond Future	10.47	Call		229.40000	0.22940	145,550	16.82	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		3,002.15000	3.00215	2,975,620	16.82	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		242.50000	0.24250	155,660	16.85	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		3,067.08000	3.06708	3,043,530	16.80	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		1,286.91000	1.28691	1,178,710	17.63	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		1,004.14000	1.00414	838,620	17.63	3,627,870.12	4,326	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		8,254.28000	8.25428	8,310,740	16.21	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		1.03000	0.00103	0,170	16.21	245.14	1,442	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		2,937.86000	2.93786	2,908,340	16.85	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		82.87000	0.08287	45,950	19.10	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		4,673.96000	4.67396	4,579,720	19.10	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		1,491.96000	1.49196	1,390,850	17.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		840.24000	0.84024	681,810	17.54	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		216.81000	0.21681	135,940	16.80	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		9,354.37000	9.35437	9,271,320	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		858.60000	0.85860	834,000	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		9,401.35000	9.40135	9,318,440	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		847.58000	0.84758	823,120	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		9,307.42000	9.30742	9,224,240	21.90	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		869.74000	0.86974	845,010	21.90	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,772.39000	1.77239	1,756,770	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		9,826.97000	9.82697	9,752,000	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,756.85000	1.75685	1,741,250	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		9.86819000	9.86819	9,793,240	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,741.43000	1.74143	1,725,850	20.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		9,785.78000	9.78578	9,710,790	20.59	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		10,429.82000	10.42982	10,362,190	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,854.84000	1.85484	1,847,340	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		10,469.02000	10.46902	10,401,380	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,840.01000	1.84001	1,832,500	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		10,390.65000	10.39065	10,323,030	18.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,869.78000	1.86978	1,862,290	18.92	0.00	0	
Total R2048 Option											3,628,115.26	5,768	4,28
Total For R2048											28,905,544.26	6,063	129,30
R209	On	04/02/2021	Bond Future			10.42587	70.79762	10.40289	70.93003	17.55	318,589,290.00	4,500	22,7
R209	On	06/05/2021	Bond Future			10.61646	68.37384	10.59256	68.50797	19.59	307,682,280.00	4,500	21,76
R209	On	05/08/2021	Bond Future			10.80732	69.12103	10.78248	69.25687	18.80	0.00	0	
R209	On	04/11/2021	Bond Future			11.00192	66.72940	10.97613	66.86682	17.75	0.00	0	1,7
Total R209 Future											626,271,570.00	9,000	46,27
R209	On	04/02/2021	Bond Future	10.11	Call		304.32000	0.30432	196,540	17.02	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		2,024.62000	2.02462	2,049,250	17.02	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		318.54000	0.31854	207,790	17.03	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		1,979.09000	1.97909	2,000,750	17.03	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		290.57000	0.29057	185,760	17.00	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		2,070.69000	2.07069	2,098,290	17.00	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		1,871.85000	1.87185	1,880,670	19.88	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		4,864.89000	4.86489	4,919,520	18.79	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,413.90000	1.41390	1,334,400	18.79	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		6,354.60000	6.35460	6,216,870	21.05	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,944.86000	1.94486	1,851,250	19.06	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call		5,004.39000	5.00439	4,872,590	20.32	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		1,449.77000	1.44977	1,452,100	20.32	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.25	Call		8,911.61000	8.91161	8,770,870	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		993.87000	0.99387	928,860	18.60	0.00	0	8,20
R209	On	06/05/2021	Bond Future	11.00	Call		4,107.25000	4.10725	3,981,940	19.88	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		462.84000	0.46284	456,230	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,871.66000	8.87166	8,730,910	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		456.43000	0.45643	449,810	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,791.81000	8.79181	8,651,060	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		1,017.04000	1.01704	1,013,440	21.05	0.00	0	3,7
R209	On	06/05/2021	Bond Future	10.25	Put		3,909.99000	3.90999	3,950,510	19.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		2,855.77000	2.85577	2,745,010	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	Op Intere
R209	On	06/05/2021	Bond Future	10.60	Put		2,813.97000	2.81397	2,837,340	19.45	0.00	0	6,21
R209	On	06/05/2021	Bond Future	9.75	Put		5,976.05000	5.97605	6,045,170	18.60	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		469.34000	0.46934	462,720	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		450.09000	0.45009	443,480	21.39	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.23	Call		8,831.71000	8.83171	8,690,970	21.39	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Put		3,569.77000	3.56977	3,605,010	19.18	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		2,186.63000	2.18663	2,087,740	19.18	0.00	0	1,00
R209	On	05/08/2021	Bond Future	11.80	Put		1,862.85000	1.86285	1,873,630	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,150.57000	7.15057	7,025,360	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,847.14000	1.84714	1,857,770	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,084.79000	7.08479	6,959,880	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,878.68000	1.87868	1,889,610	20.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,117.65000	7.11765	6,992,590	20.34	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,238.97000	2.23897	2,258,460	19.14	0.00	0	5,50
R209	On	04/11/2021	Bond Future	12.18	Call		7,957.18000	7.95718	7,836,460	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,956.65000	1.95665	1,973,350	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,988.87000	7.98887	7,868,000	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,941.86000	1.94186	1,958,410	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,925.54000	7.92554	7,804,970	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,970.35000	2.97035	2,890,550	17.24	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,582.53000	5.58253	5,640,150	17.24	0.00	0	5,50
R209	On	04/11/2021	Bond Future	9.50	Put		9,808.22000	9.80822	9,899,190	16.66	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,213.63000	1.21363	1,167,180	16.66	0.00	0	3,71
R209	On	04/11/2021	Bond Future	12.00	Call		7,393.85000	7.39385	7,275,920	19.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,971.54000	1.97154	1,988,390	19.14	0.00	0	
Total R209 Option											0.00	0	61,07
Total For R209											626,271,570.00	9,000	107,34
R210	On	04/02/2021	Bond Future			195.63606	195.63606	195.62127	195.62127		0.00	0	90
R210	On	06/05/2021	Bond Future			194.94785	194.94785	194.93397	194.93397		0.00	0	45
R210	On	05/08/2021	Bond Future			197.12499	197.12499	197.11163	197.11163		0.00	0	
R210	On	04/11/2021	Bond Future			196.56430	196.56430	196.55103	196.55103		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			170.26861	170.26861	170.15756	170.15756		0.00	0	3,90
R212	On	06/05/2021	Bond Future			172.03128	172.03128	171.92006	171.92006		43,007,820.00	250	2,61
R212	On	05/08/2021	Bond Future			171.61974	171.61974	171.50785	171.50785		0.00	0	
R212	On	04/11/2021	Bond Future			173.51740	173.51740	173.40450	173.40450		0.00	0	
Total R212 Future											43,007,820.00	250	6,55
Total For R212											43,007,820.00	250	6,55

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			9.27674	88.44616	9.25383	88.57948		12.49	619,123.12	7	8,6
R213	On	06/05/2021	Bond Future			9.46727	85.81199	9.44334	85.94718		13.87	0.00	0	16
R213	On	05/08/2021	Bond Future			9.66114	86.74930	9.63614	86.88632		13.30	0.00	0	
R213	On	04/11/2021	Bond Future			9.86222	84.15923	9.83616	84.29780		12.47	0.00	0	
Total R213 Future												619,123.12	7	8,8
R213	On	04/02/2021	Bond Future	9.40	Call			1,329.64000	1.32964	1,146,510	12.65	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			483.66000	0.48366	433,850	12.65	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,368.05000	1.36805	1,184,580	12.66	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			464.60000	0.46460	414,450	12.66	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,291.75000	1.29175	1,109,050	12.64	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			503.30000	0.50330	453,920	12.64	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			61.48000	0.06148	59,100	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			12,539.17000	12.53917	12,401,550	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			64.07000	0.06407	61,640	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			12,583.68000	12.58368	12,446,090	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			62.76000	0.06276	60,360	15.15	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			12,628.18000	12.62818	12,490,610	15.15	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			7,289.84000	7.28984	7,163,260	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			1,308.16000	1.30816	1,318,600	14.40	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call			4,920.05000	4.92005	4,807,290	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			2,213.81000	2.21381	2,238,070	13.63	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Call			2,573.13000	2.57313	2,488,100	13.03	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call			7,547.34000	7.54734	7,419,720	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			1,218.00000	1.21800	1,227,400	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,584.38000	7.58438	7,456,610	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,205.54000	1.20554	1,214,790	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,510.37000	7.51037	7,382,890	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			1,230.57000	1.23057	1,240,110	14.40	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			4,218.57000	4.21857	4,270,560	13.03	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,468.25000	1.46825	1,484,810	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,891.31000	7.89131	7,769,140	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,455.18000	1.45518	1,471,580	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,821.62000	7.82162	7,699,770	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,481.42000	1.48142	1,498,140	13.45	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,856.43000	7.85643	7,734,420	13.45	0.00	0	
Total R213 Option												0.00	0	60
Total For R213												619,123.12	7	9,4
R214	On	04/02/2021	Bond Future			10.79611	67.93941	10.76310	68.13197		19.11	33,969,705.00	500	13,8
R214	On	06/05/2021	Bond Future			10.98214	65.35006	10.94781	65.54500		21.39	32,675,030.00	500	5,9

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			11.17128	66.06393	11.13557	66.26125		20.49		0.00	0	
R214	On	04/11/2021			11.36367	63.50206	11.32657	63.70161		19.40		0.00	0	
Total R214 Future											66,644,735.00	1,000	19,75	
R214	On	04/02/2021	10.32	Call			154.38000	0.15438	79,760	18.11		0.00	0	
R214	On	04/02/2021	10.32	Put			2,829.17000	2.82917	2,947,110	18.11		0.00	0	
R214	On	04/02/2021	10.33	Call			162.78000	0.16278	85,220	18.12		0.00	0	
R214	On	04/02/2021	10.33	Put			2,775.30000	2.77530	2,890,300	18.12		0.00	0	
R214	On	04/02/2021	10.31	Call			146.35000	0.14635	74,610	18.10		0.00	0	
R214	On	04/02/2021	10.31	Put			2,883.49000	2.88349	3,004,310	18.10		0.00	0	
R214	On	06/05/2021	12.25	Call			7,590.88000	7.59088	7,399,550	23.36		0.00	0	
R214	On	06/05/2021	12.25	Put			811.69000	0.81169	815,300	23.36		0.00	0	
R214	On	06/05/2021	12.26	Call			7,628.55000	7.62855	7,437,080	23.36		0.00	0	
R214	On	06/05/2021	12.26	Put			801.85000	0.80185	805,320	23.36		0.00	0	
R214	On	06/05/2021	12.27	Call			7,666.25000	7.66625	7,474,640	23.36		0.00	0	
R214	On	06/05/2021	12.27	Put			792.11000	0.79211	795,440	23.36		0.00	0	
R214	On	05/08/2021	12.03	Put			2,131.46000	2.13146	2,162,110	21.71		0.00	0	
R214	On	05/08/2021	12.01	Call			6,721.79000	6.72179	6,555,680	21.67		0.00	0	
R214	On	05/08/2021	12.01	Put			2,159.11000	2.15911	2,190,320	21.67		0.00	0	
R214	On	05/08/2021	12.02	Call			6,757.00000	6.75700	6,590,610	21.69		0.00	0	
R214	On	05/08/2021	12.02	Put			2,145.24000	2.14524	2,176,170	21.69		0.00	0	
R214	On	05/08/2021	12.03	Call			6,792.24000	6.79224	6,625,570	21.71		0.00	0	
R214	On	04/11/2021	12.48	Call			7,928.45000	7.92845	7,763,170	20.87		0.00	0	
R214	On	04/11/2021	12.48	Put			2,172.08000	2.17208	2,206,350	20.87		0.00	0	
R214	On	04/11/2021	12.46	Call			7,860.20000	7.86020	7,695,390	20.83		0.00	0	
R214	On	04/11/2021	12.46	Put			2,196.22000	2.19622	2,230,960	20.83		0.00	0	
R214	On	04/11/2021	12.47	Call			7,894.32000	7.89432	7,729,270	20.85		0.00	0	
R214	On	04/11/2021	12.47	Put			2,184.11000	2.18411	2,218,610	20.85		0.00	0	
Total R214 Option											0.00	0		
Total For R214											66,644,735.00	1,000	19,75	
Total for Bond											11,971,541,564.70	152,488	1,271,57	
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			754.30300	754.30300	754.90300	754.90300			3,243,502,900.00	430	21
GOVI	On	06/05/2021	GOVI			761.91500	761.91500	762.53400	762.53400			3,276,234,500.00	430	7
GOVI	On	05/08/2021	GOVI			770.14200	770.14200	770.77600	770.77600			0.00	0	
GOVI	On	04/11/2021	GOVI			778.56000	778.56000	779.20400	779.20400			0.00	0	
Total GOVI Future												6,519,737,400.00	860	96
GOVI	On	04/02/2021	GOVI	750.95	Call			39,530.00000	3.95300	33,530,000		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			39,430.00000	3.94300	33,430,000		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			39,630.00000	3.96300	33,630,000		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			838,640.00000	83.86400	832,450,000		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			838,540.00000	83.85400	832,350,000		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			838,440.00000	83.84400	832,250,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			516,260.00000	51.62600	509,920,000		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			516,460.00000	51.64600	510,120,000		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			516,360.00000	51.63600	510,020,000		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			507,940.00000	50.79400	501,500,000		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			507,840.00000	50.78400	501,400,000		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			508,040.00000	50.80400	501,600,000		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												6,519,737,400.00	860	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												6,519,737,400.00	860	96
AL37	On	04/02/2021	Index Future			791.70400	791.70400	791.86400	791.86400			0.00	0	
AL37	On	06/05/2021	Index Future			799.69400	799.69400	799.87000	799.87000			0.00	0	
AL37	On	05/08/2021	Index Future			808.32900	808.32900	808.51500	808.51500			0.00	0	
AL37	On	04/11/2021	Index Future			817.16400	817.16400	817.35500	817.35500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			871.18600	871.18600	872.24200	872.24200			0.00	0	
AL7T	On	06/05/2021	Index Future			879.97800	879.97800	881.06000	881.06000			0.00	0	
AL7T	On	05/08/2021	Index Future			889.48000	889.48000	890.58300	890.58300			0.00	0	
AL7T	On	04/11/2021	Index Future			899.20200	899.20200	900.32000	900.32000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			763.03300	763.03300	763.68500	763.68500			167,867,260.00	22	18
ALBI	On	06/05/2021	Index Future			770.73300	770.73300	771.40600	771.40600			138,731,940.00	18	18
ALBI	On	05/08/2021	Index Future			779.05600	779.05600	779.74400	779.74400			0.00	0	
ALBI	On	04/11/2021	Index Future			787.57100	787.57100	788.26900	788.26900			0.00	0	
Total ALBI Future												306,599,200.00	40	36
Total For ALBI												306,599,200.00	40	36
IGOV	On	04/02/2021	Index Future			272.06200	272.06200	271.90800	271.90800			0.00	0	96
IGOV	On	06/05/2021	Index Future			274.87500	274.87500	274.72400	274.72400			0.00	0	
IGOV	On	05/08/2021	Index Future			277.91000	277.91000	277.76100	277.76100			0.00	0	
IGOV	On	04/11/2021	Index Future			281.01400	281.01400	280.86400	280.86400			0.00	0	
Total IGOV Future												0.00	0	97
Total For IGOV												0.00	0	97
Total for Index												306,599,200.00	40	1,26
JIBAR f	On	17/02/2021	Jibar Future			3.64500	96.35500	3.63500	96.36500			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.63500	96.36500	3.62500	96.37500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.60000	96.40000	3.58000	96.42000			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.60000	96.40000	3.58000	96.42000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.59500	96.40500	3.57500	96.42500			0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.61000	96.39000	3.60000	96.40000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.66000	96.34000	3.64000	96.36000			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			3.85000	96.15000	3.81500	96.18500			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			3.94000	96.06000	3.91000	96.09000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.17500	95.82500	4.13500	95.86500			0.00	0	20,00
JIBAR f	On	21/09/2022	Jibar Future			4.27500	95.72500	4.23500	95.76500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			4.51000	95.49000	4.46000	95.54000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total Jibar Future										0.00	0	50,00
Total For JIBAR FUTURE										0.00	0	50,00
Total for Jibar										0.00	0	50,00
5Y STN On 21/12/2021 Interest Rate Swap			90.63000	90.63000	90.61000	90.61000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										18,797,878,164.70	153,388	1,323,87
AA06 On 15/04/2021 Spot Bond					0.00000	100.08649				0.00	400,000,000	200,000,00
Total AA06 SPOT										0.00	400,000,000	200,000,00
Total For AA06										0.00	400,000,000	200,000,00
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.31000	103.58465	5.31000	103.56975				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.48000	302.03157	3.48000	301.97797				0.00	0	230,000,00
Total ABCPI3 SPOT										0.00	0	230,000,00
Total For ABCPI3										0.00	0	230,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.61968				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.07844				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.75367	9.65000	100.72759				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.88881				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.63188				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	101.50700				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	102.15552				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.14232				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.64500				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	103.19853				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.41921				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.32441				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.74129				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.98800				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.66180				0.00	520,000,000	310,000,000
Total ABFN28 SPOT										0.00	520,000,000	310,000,000
Total For ABFN28										0.00	520,000,000	310,000,000
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.59596				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.61536				0.00	0	

Contract 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	100.86746				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.43602				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.47511				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.31709				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.54094				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.87150				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.44837				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.02439				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.96290				0.00	340,000,000	170,000,000
Total ABFN39 SPOT										0.00	340,000,000	170,000,000
Total For ABFN39										0.00	340,000,000	170,000,000
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.24850				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.28046				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

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	99.49609				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.17498				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.17987				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.18342				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.47914				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.71090				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.75018				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.06571				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.41791				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.79541				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.16000	4.16000	4.16000	146.83316				0.00	0	35,900,00
Total ABKI03 SPOT										0.00	0	35,900,00
Total For ABKI03										0.00	0	35,900,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	73.26211	100.00000	73.09304				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			7.17500	7.17500	7.17500	139.55909				0.00	0	150,000,00
Total ABKI04 SPOT										0.00	0	150,000,00
Total For ABKI04										0.00	0	150,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.12343	100.00000	19.07906				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	99.63043				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.77000	216.80966	2.77000	216.77538				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.74500	2.74500	2.74500	146.51364				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.39500	4.39500	4.39500	186.24089				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.88500	4.88500	4.88500	209.18453				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.15000	6.15000	6.15000	106.27279				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.63000	6.63000	6.63000	119.69474				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.81000	4.81000	4.81000	102.52382				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.34000	103.83837	4.34000	103.82614				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			4.65000	108.22594	4.65000	108.21221				0.00	0	

Contract 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			4.97000	110.18195	4.97000	110.16700				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.19500	119.38375	6.19500	119.36363				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.40500	119.25325	7.40500	119.22930				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			5.12000	114.94657	5.12000	114.93052				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.51500	113.97101	6.51500	113.95083				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	12.97439	100.00000	12.94535				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	315.42238				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.28000	169.51957	1.28000	169.49966				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.50500	9.50500	9.50500	104.61525				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.64373				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.62366				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	100.59878				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.60181				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.09619				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.62189				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.62189				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.63900				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.63900				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	167.38174				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	170.25845				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.58975				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.58571				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	100.57063				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.09153				0.00	0	100,000,00
Total AECI01 SPOT										0.00	0	100,000,00
Total For AECI01										0.00	0	100,000,00
AECI02 On 11/09/2023 Spot Bond					0.00000	102.02921				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.85398				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.86285				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.94100				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.40871				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.31017				0.00	0	200,000,00
Total AGL03 SPOT										0.00	0	200,000,00
Total For AGL03										0.00	0	200,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.90352				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	102.83493				0.00	3,000,000,000	2,500,000,00
Total AGT02 SPOT										0.00	3,000,000,000	2,500,000,00
Total For AGT02										0.00	3,000,000,000	2,500,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	100.18802				0.00	0	400,000,00
Total AGT03 SPOT										0.00	0	400,000,00
Total For AGT03										0.00	0	400,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	101.16157				0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT04 SPOT										0.00	0	500,000,00
Total For AGT04										0.00	0	500,000,00
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.13140				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.13140				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.15332				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.12777				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.12655				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.13997				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.15338				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.19716				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.21050				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.07263				0.00	100,000,000	50,000,00
Total AHF5A1 SPOT										0.00	100,000,000	50,000,00
Total For AHF5A1										0.00	100,000,000	50,000,00
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.88775				0.00	540,000,000	270,000,00
Total AHF5A2 SPOT										0.00	540,000,000	270,000,00
Total For AHF5A2										0.00	540,000,000	270,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond			5.84000	113.73409	5.84000	113.71630				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.94101				0.00	200,000,000	100,000,000
Total AHF5B1 SPOT										0.00	200,000,000	100,000,000
Total For AHF5B1										0.00	200,000,000	100,000,000
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.01200				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.96303				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.14321				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.36986				0.00	1,800,000,000	900,000,000
Total AHF6A2 SPOT										0.00	1,800,000,000	900,000,000
Total For AHF6A2										0.00	1,800,000,000	900,000,000
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.94094				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.01192				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.50826				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.86995				0.00	2,380,000,000	1,190,000,000
Total AHF7A1 SPOT										0.00	2,380,000,000	1,190,000,000
Total For AHF7A1										0.00	2,380,000,000	1,190,000,000
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.97645				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.04742				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	101.64993				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.72000	113.07475	6.72000	113.05422				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.84000	111.71554	5.84000	111.69778				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.23500	94.59745	11.23500	94.56888				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.66500	164.12498	6.66500	164.08187				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.17035				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.43989				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.71022				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.90805				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.25990				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.87875				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.09946				0.00	0	

Contract 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	100.50382				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.70974				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.23500	223.83607	5.23500	223.78581				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.25000	201.77806	5.25000	201.73264				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.77358				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			2.26000	167.87852	2.26000	167.85439				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	97.98995				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	99.87213				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN147 On 04/05/2021 Spot Bond					0.00000	99.87875				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN149 On 31/01/2022 Spot Bond			2.30500	167.80374	2.30500	167.77941				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN150 On 31/05/2021 Spot Bond					0.00000	54.78908				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN152 On 02/06/2021 Spot Bond					0.00000	100.89048				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN154 On 31/03/2028 Spot Bond			5.28500	176.09467	5.28500	176.05490				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN156 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN157 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN159 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN160 On 08/08/2021 Spot Bond					0.00000	101.19621				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN161 On 19/08/2021 Spot Bond					0.00000	100.99997				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN163 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN164 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.81074				0.00	0	200,000,00
Total ASN165 SPOT										0.00	0	200,000,00
Total For ASN165										0.00	0	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	100.69127				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.45959				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.22500	100.62061	5.22500	100.59818				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.53848				0.00	0	200,000,00
Total ASN196 SPOT										0.00	0	200,000,00
Total For ASN196										0.00	0	200,000,00
ASN20: On 20/06/2022 Spot Bond					0.00000	100.54673				0.00	0	200,000,00
Total ASN203 SPOT										0.00	0	200,000,00
Total For ASN203										0.00	0	200,000,00
ASN20: On 20/06/2022 Spot Bond					0.00000	100.59522				0.00	0	7,200,00
Total ASN204 SPOT										0.00	0	7,200,00
Total For ASN204										0.00	0	7,200,00
ASN20: On 24/08/2021 Spot Bond					0.00000	101.17815				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.34351				0.00	0	

Contract 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	100.86903				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.78987				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.68926				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.53705				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.03478				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.00707				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.93746				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.70783				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.47229				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.58372				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.74942				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			4.76500	4.76500	4.76500	97.96263				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.35500	5.35500	5.35500	90.09759				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.55231				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.63192				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.17205				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.55654				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.33500	99.18351	5.33500	99.16109				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.59373				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	100.98896				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	100.98896				0.00	520,000,000	260,000,000
Total ASN344 SPOT										0.00	520,000,000	260,000,000
Total For ASN344										0.00	520,000,000	260,000,000
ASN34 On 20/06/2024 Spot Bond					0.00000	100.53843				0.00	0	15,400,000
Total ASN346 SPOT										0.00	0	15,400,000
Total For ASN346										0.00	0	15,400,000
ASN35 On 20/06/2024 Spot Bond					0.00000	100.56843				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	100.56860				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.56860				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.86890				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.68414				0.00	0	200,000,00
Total ASN369 SPOT										0.00	0	200,000,00
Total For ASN369										0.00	0	200,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	100.55751				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.57862				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	99.97123				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.65685				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.65685				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.67515				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.56254				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.89188				0.00	0	

Contract 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	100.61618				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.55852				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.65899				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.73966				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	104.94170				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.57517				0.00	860,000,000	430,000,000
Total ASN444 SPOT										0.00	860,000,000	430,000,000
Total For ASN444										0.00	860,000,000	430,000,000
ASN444 On 17/06/2021 Spot Bond					0.00000	100.57517				0.00	860,000,000	430,000,000
Total ASN445 SPOT										0.00	860,000,000	430,000,000
Total For ASN445										0.00	860,000,000	430,000,000
ASN445 On 22/06/2023 Spot Bond					0.00000	100.50948				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.52602				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.70924				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	101.17558				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	103.47564				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.12708				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.12830				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 28/02/2023 Spot Bond					0.00000	105.17425				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46 On 31/03/2024 Spot Bond					0.00000	105.40329				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46 On 31/01/2022 Spot Bond					0.00000	104.68463				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond					0.00000	105.43756				0.00	1,600,000,000	1,200,000,000
Total ASN470 SPOT										0.00	1,600,000,000	1,200,000,000
Total For ASN470										0.00	1,600,000,000	1,200,000,000
ASN47 On 31/07/2023 Spot Bond					0.00000	99.97509				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.97033				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 31/03/2024 Spot Bond					0.00000	104.96885				0.00	3,340,000,000	3,340,000,000
Total ASN473 SPOT										0.00	3,340,000,000	3,340,000,000
Total For ASN473										0.00	3,340,000,000	3,340,000,000
ASN47 On 28/02/2023 Spot Bond					0.00000	104.73948				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	100.98503				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.57645				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.68917				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.30794				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	99.49100				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	104.51411				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.57445				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.69350				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.68013				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.35527				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.59494				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.56925				0.00	0	

Contract 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	100.58371				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.58371				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 16/03/2021 Spot Bond					0.00000	100.48664				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN500 On 18/03/2021 Spot Bond					0.00000	100.47973				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN501 On 31/03/2021 Spot Bond					0.00000	100.33335				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN505 On 28/09/2025 Spot Bond					0.00000	100.55940				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	100.92327	9.00000	100.91233				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	100.84047	8.18000	100.82921				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	100.85867	8.36000	100.84745				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.85867	8.36000	100.84745				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.34951				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
ASN517 On 08/04/2021 Spot Bond					0.00000	100.23946				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN518 On 14/04/2021 Spot Bond					0.00000	100.15876				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	99.87049	9.10000	102.46822				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	99.83209	11.05000	102.78521		22,873,500,000,000.00		2,070,000,000	2,070,000,000	
Total ASN525 SPOT								22,873,500,000,000.00		2,070,000,000	2,070,000,000	
Total For ASN525								22,873,500,000,000.00		2,070,000,000	2,070,000,000	
ASN530 On 31/07/2024 Spot Bond			11.00000	99.81555	11.00000	102.50137		8,800,000,000,000.00		800,000,000	600,000,000	
Total ASN530 SPOT								8,800,000,000,000.00		800,000,000	600,000,000	
Total For ASN530								8,800,000,000,000.00		800,000,000	600,000,000	
ASN531 On 13/05/2021 Spot Bond					0.00000	100.82111				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	99.79554	10.50000	102.04247		16,695,000,000,000.00		1,590,000,000	1,590,000,000	
Total ASN532 SPOT								16,695,000,000,000.00		1,590,000,000	1,590,000,000	
Total For ASN532								16,695,000,000,000.00		1,590,000,000	1,590,000,000	
ASN533 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.87836				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN534 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.78247				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	99.76769	10.50000	101.78356				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.39693				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	99.92841				0.00	1,600,000,000	800,000,000
Total ASN541 SPOT										0.00	1,600,000,000	800,000,000

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 ASN541										0.00	1,600,000,000	800,000,000
ASN54 On 28/11/2022 Spot Bond					0.00000	101.11803				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	100.67001				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	99.70811	10.60000	99.88780				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	100.58666				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	99.14605	10.47000	100.22948				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.24000	107.69880	5.24000	107.68342				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.20752	9.30000	103.18161				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	101.10734				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.23565				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.90536				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.84001				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.38741				0.00	0	

Contract 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			5.65500	103.02351	5.65500	103.00773				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.25261				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.91254				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.60769				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.60048				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.04000	8.04000	8.04000	107.02093				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.55304				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.55304				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.11500	10.11500	10.11500	112.10938				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.46537				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.54409				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	100.28357				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.28367				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.25595				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.62596				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.62596				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.22942				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.64424				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.62548				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.64368				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.60702				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.64354				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.71718				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	100.73456				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.73456				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.73456				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.75299				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	100.73517				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.73517				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.77165				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	101.06446				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.06000	7.06000	7.06000	108.15345				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.86574				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.26139				0.00	1,000,000,000	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 BDX31 SPOT										0.00	1,000,000,000	500,000,000
Total For BDX31										0.00	1,000,000,000	500,000,000
BDX32 On 01/04/2022 Spot Bond					0.00000	100.33206				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.78572				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.84000	112.16694	6.84000	112.14609				0.00	0	200,000,000
Total BGL07 SPOT										0.00	0	200,000,000
Total For BGL07										0.00	0	200,000,000
BGL08 On 03/09/2022 Spot Bond					0.00000	101.06859				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.45505				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.74000	104.34597	6.74000	104.32705				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.92737				0.00	840,000,000	420,000,000
Total BGL12 SPOT										0.00	840,000,000	420,000,000
Total For BGL12										0.00	840,000,000	420,000,000
BGL13 On 20/08/2021 Spot Bond			5.84000	108.34581	5.84000	108.32886				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.76628				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.55649				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.22965				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	101.50063				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.35215				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.56989				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.47943				0.00	0	2,730,000,00
Total BGT01 SPOT										0.00	0	2,730,000,00
Total For BGT01										0.00	0	2,730,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.76598				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.99455				0.00	740,000,000	370,000,00
Total BID09 SPOT										0.00	740,000,000	370,000,00
Total For BID09										0.00	740,000,000	370,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.21156				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.58000	112.22020	5.58000	112.20314				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.62361				0.00	260,000,000	130,000,00
Total BID12 SPOT										0.00	260,000,000	130,000,00
Total For BID12										0.00	260,000,000	130,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	100.87891				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.35614				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	99.98730				0.00	0	
Total BID15 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 BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.96663				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.26604				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.24650				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	95.62970				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.45330				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.49479				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.06957				0.00	640,000,000	320,000,000
Total BPPF11 SPOT										0.00	640,000,000	320,000,000
Total For BPPF11										0.00	640,000,000	320,000,000
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.35843				0.00	740,000,000	370,000,000
Total BPPF13 SPOT										0.00	740,000,000	370,000,000
Total For BPPF13										0.00	740,000,000	370,000,000
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.86822				0.00	10,000,000,000	10,000,000,000
Total BPPF19 SPOT										0.00	10,000,000,000	10,000,000,000
Total For BPPF19										0.00	10,000,000,000	10,000,000,000
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.05797				0.00	720,000,000	360,000,000
Total BPPF20 SPOT										0.00	720,000,000	360,000,000
Total For BPPF20										0.00	720,000,000	360,000,000
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.46564				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	100.13930				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	99.90907				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	99.90152				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.20393				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.21939				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	99.91339				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	99.90904				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	99.90526				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.52319				0.00	3,562,800,000	1,187,600,000
Total BWZ21B SPOT										0.00	3,562,800,000	1,187,600,000
Total For BWZ21B										0.00	3,562,800,000	1,187,600,000
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.19926				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			4.44000	104.31149	4.44000	104.29896				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.03658				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.72659				0.00	0	200,000,00
Total CBL29 SPOT										0.00	0	200,000,00
Total For CBL29										0.00	0	200,000,00
CCT01 On 23/06/2023 Spot Bond			6.55500	114.39240	6.55500	114.37213				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			6.90500	115.43270	6.90500	115.41117				0.00	0	30,000,00
Total CCT02 SPOT										0.00	0	30,000,00
Total For CCT02										0.00	0	30,000,00
CCT03 On 15/03/2025 Spot Bond			7.43500	117.17529	7.43500	117.15167				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.85500	106.67527	8.85500	103.99153				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.67812				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.49781				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.85080				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.57206				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.90692				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	101.17715				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.26381				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.04153				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.04411				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	100.73035				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	160.84589	3.14000	160.73877				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.23000	2.23000	2.23000	161.02610				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.25863	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	100.15317				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.61000	114.78336	6.61000	114.76274				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	116.15892	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	99.75937				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.01583				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	106.77339				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.43500	104.14908	5.43500	104.13370				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	102.64318	10.98000	102.61288				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	100.40410				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	121.99416	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	100.57858				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	0.00000				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.58370				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.08398				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.07414				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	99.89766				0.00	1,200,000,000	600,000,000
Total CLN439 SPOT										0.00	1,200,000,000	600,000,000
Total For CLN439										0.00	1,200,000,000	600,000,000
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			5.33500	103.91068	5.33500	103.89575				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.23000	167.92840	2.23000	167.90440				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.44500	132.29077	5.44500	132.26052				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.88500	130.12373	5.88500	130.09247				0.00	0	35,000,000
Total CLN454 SPOT										0.00	0	35,000,000
Total For CLN454										0.00	0	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	101.07695				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.20914				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.35679				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.04000	108.07009	6.04000	108.05233				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.18878				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.65226				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.99443				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.20312				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	56.79900	100.00000	56.67190				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	101.29569				0.00	0	

Contract 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	101.38327				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.45182				0.00	480,000,000	240,000,000
Total CLN484 SPOT										0.00	480,000,000	240,000,000
Total For CLN484										0.00	480,000,000	240,000,000
CLN484 On 02/12/2021 Spot Bond			5.53500	104.85250	5.53500	104.83677				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	102.59719	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			5.84000	104.68856	5.84000	104.67219				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.99053				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.68324				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.94020				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.24000	116.21971	6.24000	116.19998				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.21391				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	101.00348				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	100.26624				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.28130				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.60042				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	100.85508				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.95922				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.87983				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.82753				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	103.69134	9.96000	103.66350				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	102.44445	10.01000	102.41696				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	101.00617				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	100.74984	9.60000	102.06467				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.68033				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	
CLN52: On 27/02/2023 Spot Bond					0.00000	100.88362				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52: On 13/05/2021 Spot Bond					0.00000	101.08849				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52: On 09/09/2022 Spot Bond			9.20000	103.56554	9.20000	103.53982				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52: On 24/04/2021 Spot Bond					0.00000	100.02040				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	100.53836				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	102.55605				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	102.04892				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52: On 29/11/2021 Spot Bond					0.00000	101.45410				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53: On 12/03/2021 Spot Bond					0.00000	100.63606				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	100.68033				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.63401				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.14724				0.00	0	

Contract 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			8.28500	107.86900	8.28500	107.84482				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.73941				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.02868				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.16796				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	133.43600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.88483				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	100.16431				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			7.75500	114.42791	7.75500	114.40426				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			7.80500	111.26957	7.80500	111.24603				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			7.89500	111.02325	7.89500	110.99951				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	313.03954				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
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.11539				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.09444				0.00	1,420,000,000	710,000,000
Total CLN556 SPOT										0.00	1,420,000,000	710,000,000
Total For CLN556										0.00	1,420,000,000	710,000,000
CLN557 On 24/11/2024 Spot Bond					0.00000	100.95097				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.18619				0.00	0	4,000,000,000
Total CLN558 SPOT										0.00	0	4,000,000,000
Total For CLN558										0.00	0	4,000,000,000
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	121.53800				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.16208				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.99298	10.19000	101.99082				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			7.75500	111.60474	7.75500	111.58129				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.17247				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.86104				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	

Contract Details	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	102.58309				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.84059				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.08840				0.00	0	200,000,00
Total CLN568 SPOT										0.00	0	200,000,00
Total For CLN568										0.00	0	200,000,00
CLN568 On 13/05/2021 Spot Bond					0.00000	101.23610				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.43401				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			7.98500	109.90895	7.98500	109.88518				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.15676				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.63502				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	101.09472				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.67433				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.69417				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.14099				0.00	0	

Contract 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	100.38317				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.13530				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.82947				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	100.76340				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.12777				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.80569				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.33784				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.74931				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.61977				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.62379				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.74893				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	102.58402				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.86500	136.93975	3.86500	110.60019				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.93351				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.45076				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.93351				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	101.59606				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.36136				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.68132				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.62379				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.62379				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	104.15425				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	101.09703				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.03222				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.25517				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.14605				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.93201				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.27787	9.32000	102.25228				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	100.02735				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.25342				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.77358				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.89657				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.82939				0.00	0	

Contract 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	100.48321				0.00	300,000,000	300,000,000
Total CLN615 SPOT										0.00	300,000,000	300,000,000
Total For CLN615										0.00	300,000,000	300,000,000
CLN615 On 20/12/2029 Spot Bond					0.00000	99.50700				0.00	0	0
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.35223				0.00	0	0
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.66913				0.00	0	0
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.80566				0.00	400,000,000	400,000,000
Total CLN619 SPOT										0.00	400,000,000	400,000,000
Total For CLN619										0.00	400,000,000	400,000,000
CLN619 On 28/10/2024 Spot Bond					0.00000	99.98648				0.00	0	0
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	99.98659				0.00	0	0
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	99.98768				0.00	0	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	0
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.02922				0.00	0	0
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.90000	105.81938	5.90000	105.80239				0.00	0	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	101.16190				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	88.76077				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.01500	61.08581	12.01500	81.64652				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.89559				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.45500	108.05871	8.45500	108.03439				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.15625				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	100.87091				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.32389				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.12889				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.80561				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.88765				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.15060				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	101.08449				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	101.00105				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.26357				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.12853				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.89298				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.61180				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	99.97079				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.61289				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.15060				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.85301				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.15060				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.90559				0.00	0	

Contract 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	101.15060				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	100.82407				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	100.70924				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.30499				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.36322				0.00	920,000,000	460,000,000
Total CLN658 SPOT										0.00	920,000,000	460,000,000
Total For CLN658										0.00	920,000,000	460,000,000
CLN658 On 20/06/2023 Spot Bond					0.00000	100.60587				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.62895				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	98.99600				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	101.87900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	125.47200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.30927				0.00	700,000,000	350,000,000
Total CLN665 SPOT										0.00	700,000,000	350,000,000
Total For CLN665										0.00	700,000,000	350,000,000
CLN666 On 02/04/2026 Spot Bond					0.00000	100.43308				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.39908				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	107.27802				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.62470				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.95181				0.00	400,000,000	200,000,000
Total CLN670 SPOT										0.00	400,000,000	200,000,000
Total For CLN670										0.00	400,000,000	200,000,000
CLN671 On 19/08/2025 Spot Bond					0.00000	101.28239				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.72900				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.44910	137.35114	4.44910	111.59904				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.44910	137.35114	4.44910	111.59976				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	101.11520				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.31063				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.38590				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.45409				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.58363				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.25709				0.00	560,000,000	280,000,000
Total CLN680 SPOT										0.00	560,000,000	280,000,000
Total For CLN680										0.00	560,000,000	280,000,000
CLN680 On 19/08/2025 Spot Bond					0.00000	101.33509				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.71105				0.00	340,000,000	170,000,000
Total CLN682 SPOT										0.00	340,000,000	170,000,000
Total For CLN682										0.00	340,000,000	170,000,000
CLN682 On 21/06/2023 Spot Bond					0.00000	100.55755				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.57364				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.12346				0.00	1,000,000,000	500,000,000
Total CLN685 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN685										0.00	1,000,000,000	500,000,000
CLN685 On 21/06/2023 Spot Bond					0.00000	100.66507				0.00	0	

Contract 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	100.68404			0.00	0	
Total CLN687 SPOT									0.00	0	
Total For CLN687									0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.68382			0.00	0	
Total CLN688 SPOT									0.00	0	
Total For CLN688									0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.59870			0.00	0	
Total CLN690 SPOT									0.00	0	
Total For CLN690									0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.43612			0.00	0	
Total CLN691 SPOT									0.00	0	
Total For CLN691									0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.59877			0.00	0	
Total CLN692 SPOT									0.00	0	
Total For CLN692									0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.41591			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	90.91111			0.00	0	
Total CLN694 SPOT									0.00	0	
Total For CLN694									0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.36900			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	90.57549		1,914,000,000,000.00	200,000,000	200,000,000	
Total CLN696 SPOT								1,914,000,000,000.00	200,000,000	200,000,000	
Total For CLN696								1,914,000,000,000.00	200,000,000	200,000,000	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.37838		0.00	0	0	
Total CLN697 SPOT								0.00	0	0	
Total For CLN697								0.00	0	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.80102		12,371,400,000,000.00	1,080,000,000	1,080,000,000	
Total CLN698 SPOT								12,371,400,000,000.00	1,080,000,000	1,080,000,000	
Total For CLN698								12,371,400,000,000.00	1,080,000,000	1,080,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN699 On 21/12/2026 Spot Bond					0.00000	103.55007				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.76933				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.97272				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	86.01230			11,946,000,000,000.00	1,100,000,000	1,100,000,000	
Total CLN702 SPOT									11,946,000,000,000.00	1,100,000,000	1,100,000,000	
Total For CLN702									11,946,000,000,000.00	1,100,000,000	1,100,000,000	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.98411			11,429,000,000,000.00	1,100,000,000	1,100,000,000	
Total CLN703 SPOT									11,429,000,000,000.00	1,100,000,000	1,100,000,000	
Total For CLN703									11,429,000,000,000.00	1,100,000,000	1,100,000,000	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.66987			0.00	0	0	
Total CLN704 SPOT									0.00	0	0	
Total For CLN704									0.00	0	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.96590			0.00	0	0	
Total CLN705 SPOT									0.00	0	0	
Total For CLN705									0.00	0	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.35001			0.00	0	0	
Total CLN706 SPOT									0.00	0	0	
Total For CLN706									0.00	0	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.42354			0.00	0	0	
Total CLN707 SPOT									0.00	0	0	
Total For CLN707									0.00	0	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.69255			0.00	0	0	
Total CLN708 SPOT									0.00	0	0	
Total For CLN708									0.00	0	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.58449			0.00	0	0	
Total CLN709 SPOT									0.00	0	0	
Total For CLN709									0.00	0	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.04518			11,195,000,000,000.00	1,000,000,000	1,000,000,000	
Total CLN710 SPOT									11,195,000,000,000.00	1,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN710									11,195,000,000,000.00	1,000,000,000	1,000,000,000
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.29515			7,808,500,000,000.00	700,000,000	700,000,000
Total CLN711 SPOT									7,808,500,000,000.00	700,000,000	700,000,000
Total For CLN711									7,808,500,000,000.00	700,000,000	700,000,000
CLN712 On 11/03/2021 Spot Bond					0.00000	101.60947			0.00	0	0
Total CLN712 SPOT									0.00	0	0
Total For CLN712									0.00	0	0
CLN713 On 12/02/2021 Spot Bond					0.00000	100.93865			0.00	0	0
Total CLN713 SPOT									0.00	0	0
Total For CLN713									0.00	0	0
CLN714 On 21/06/2025 Spot Bond					0.00000	100.58850			0.00	0	0
Total CLN714 SPOT									0.00	0	0
Total For CLN714									0.00	0	0
CLN715 On 21/06/2025 Spot Bond					0.00000	100.58850			0.00	0	0
Total CLN715 SPOT									0.00	0	0
Total For CLN715									0.00	0	0
CLN716 On 21/06/2025 Spot Bond					0.00000	100.58850			0.00	0	0
Total CLN716 SPOT									0.00	0	0
Total For CLN716									0.00	0	0
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.05708			0.00	0	0
Total CLN717 SPOT									0.00	0	0
Total For CLN717									0.00	0	0
CLN718 On 20/06/2021 Spot Bond					0.00000	100.30347			0.00	0	0
Total CLN718 SPOT									0.00	0	0
Total For CLN718									0.00	0	0
CLN719 On 11/09/2026 Spot Bond					0.00000	100.62218			0.00	0	0
Total CLN719 SPOT									0.00	0	0
Total For CLN719									0.00	0	0
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.02750			0.00	0	0
Total CLN720 SPOT									0.00	0	0
Total For CLN720									0.00	0	0
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.35834			0.00	0	0
Total CLN721 SPOT									0.00	0	0
Total For CLN721									0.00	0	0
CLN722 On 01/06/2026 Spot Bond					0.00000	100.73814			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 CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.08767				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.53929				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.53929				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.53929				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.54933				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.54933				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.54933				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	81.65932				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	82.73022				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	83.38962				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.06000	108.17407	7.06000	108.15345				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	101.06246				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.29000	112.23623	7.29000	112.21415				0.00	0	13,040,000.00
Total COJ05 SPOT										0.00	0	13,040,000.00
Total For COJ05										0.00	0	13,040,000.00
COJ07 On 23/03/2021 Spot Bond			5.01500	104.61382	5.01500	104.59956				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.90500	111.88843	8.90500	111.86165				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.02000	113.87813	6.02000	113.85957				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			6.67500	107.77319	6.67500	107.75375				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.31500	107.81053	9.31500	107.78357				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			9.40500	101.66804	9.40500	101.64237				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			9.04000	9.04000	9.04000	108.30036				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.86823				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.59871				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.61607				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	101.38809				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.80410				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	99.97227				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.96529				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.75000				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.57164				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.48973				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.74442				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01; On 20/12/2021 Spot Bond					0.00000	101.38358				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.87173				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.98249				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.15500	8.15500	8.15500	109.34038				0.00	0	

Contract 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	101.42026				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.94988				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.79000	102.22847	5.79000	102.21261				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.15500	111.58011	6.15500	111.56172			10,217,300,000,000.00	1,660,000,000	843,125,800	
Total DV23 SPOT									10,217,300,000,000.00	1,660,000,000	843,125,800	
Total For DV23									10,217,300,000,000.00	1,660,000,000	843,125,800	
DV23/R On 27/02/2023 Spot Bond			100.00000	30.68096	100.00000	30.61343			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	30.68096	100.00000	30.61343			0.00	0		
Total DV23/R2023 SPOT									0.00	0		
Total For DV23/R2023									0.00	0		
DV24 On 18/02/2024 Spot Bond			5.71000	115.30617	5.71000	115.28853			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	104.28038	9.69000	104.25357			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	104.28038	9.69000	104.25357			0.00	0		
Total DV24/R2023 SPOT									0.00	0		
Total For DV24/R2023									0.00	0		
DV29 On 18/02/2029 Spot Bond			11.22500	98.59466	11.22500	98.56540			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	104.46098	10.10000	104.43302			0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	104.46098	10.10000	104.43302			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	100.83260			0.00	0		
Total DVF21 SPOT									0.00	0		
Total For DVF21									0.00	0		
DVF22 On 28/03/2022 Spot Bond					0.00000	100.12310			0.00	0		

Contract 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	99.67901				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.25804				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.17183				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.82665				0.00	0	1,050,000,00
Total DVF25 SPOT										0.00	0	1,050,000,00
Total For DVF25										0.00	0	1,050,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	95.98630				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.69430				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.71075				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.64891				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.26656				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.93723				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	94.72861				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	99.93321				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	101.02087				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	101.07403				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.65000	104.27234	4.65000	104.25932				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.24500	108.50818	5.24500	108.49265				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.15000	114.37763	6.15000	114.35850				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.49500	102.05438	5.49500	102.03066				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.22500	89.39892	5.22500	89.37898				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	131.48541	2.25000	131.46654				0.00	0	
Total EL037¹/I2038 SPOT										0.00	0	
Total For EL037¹/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.54500	135.52840	4.54500	135.50037				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.56700	121.04022	4.56700	121.01513				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.61500	116.86160	4.61500	116.83745				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			5.15500	103.44343	5.15500	103.42041				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.19500	91.46208	5.19500	91.44177				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	131.48541	2.25000	131.46654				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	146.77910				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	144.43759				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	111.19761				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	110.24296				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	110.69303				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	109.02147				0.00	0	

Contract 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	101.25277				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	102.72997				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	101.58390				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.22000	104.73092	5.22000	104.71604				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			8.47500	106.74572	8.47500	106.72125				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			10.82500	10.82500	10.82500	96.92968				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.17500	11.17500	11.17500	101.34019				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			8.55500	107.10623	8.55500	104.48556				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.55500	8.55500	8.55500	106.04074				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.43000	11.43000	11.43000	78.74999				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	102.66587				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			11.43000	11.43000	11.43000	96.50349				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.93557				0.00	1,200,000,000	730,000,000
Total EPF014 SPOT										0.00	1,200,000,000	730,000,000
Total For EPF014										0.00	1,200,000,000	730,000,000
EPF015 On 04/06/2023 Spot Bond					0.00000	100.82000				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.69715				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.71799				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.65553				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.63838				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.06452				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.85975				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.57253				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.07128				0.00	440,000,000	220,000,000
Total EPFC47 SPOT										0.00	440,000,000	220,000,000
Total For EPFC47										0.00	440,000,000	220,000,000
EQT002 On 03/06/2022 Spot Bond					0.00000	100.76186				0.00	0	
Total EQT002 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 EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.78429				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.13319				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.74008				0.00	160,000,000	280,000,00
Total EQT005 SPOT										0.00	160,000,000	280,000,00
Total For EQT005										0.00	160,000,000	280,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	99.92924				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.98005				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.93151				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	101.05766				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.94121				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.98971				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.91602				0.00	500,000,000	250,000,00
Total ERSA26 SPOT										0.00	500,000,000	250,000,00
Total For ERSA26										0.00	500,000,000	250,000,00
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.89270				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	101.03821				0.00	0	

Contract 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			5.55000	108.36439	5.55000	108.34800				0.00	0	31,767,40
Total ES23 SPOT										0.00	0	31,767,40
Total For ES23										0.00	0	31,767,40
ES23/R On 25/01/2023 Spot Bond			10.00000	100.08090	10.00000	100.05392				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			7.66500	103.30625	7.66500	103.28490				0.00	0	3,436,514,60
Total ES26 SPOT										0.00	0	3,436,514,60
Total For ES26										0.00	0	3,436,514,60
ES26/R On 02/04/2026 Spot Bond			7.85000	102.52752	7.85000	102.50583				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.39000	77.05683	11.36500	77.16750		192,263,200,000,000.00		16,880,000,000		7,750,000,00
Total ES33 SPOT								192,263,200,000,000.00		16,880,000,000		7,750,000,00
Total For ES33								192,263,200,000,000.00		16,880,000,000		7,750,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.78384	7.50000	102.76293				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.85500	76.33928	11.85500	76.31513		166,325,650,000,000.00		14,030,000,000		13,562,215,50
Total ES42 SPOT								166,325,650,000,000.00		14,030,000,000		13,562,215,50
Total For ES42								166,325,650,000,000.00		14,030,000,000		13,562,215,50
ES42/R On 25/04/2042 Spot Bond			8.50000	102.19633	8.50000	102.17296				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	100.11272				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.76972				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.66771				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	100.59372				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.26119				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.92905				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.97574				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.02488				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.97171				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.22942				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.96217				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.15944				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.57000	5.57000	5.57000	103.01916				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.37257				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	100.82320				0.00	920,000,000	460,000,000
Total FRB18 SPOT										0.00	920,000,000	460,000,000
Total For FRB18										0.00	920,000,000	460,000,000
FRB19 On 14/04/2021 Spot Bond			6.51000	104.75257	6.51000	104.73414				0.00	0	520,000,000
Total FRB19 SPOT										0.00	0	520,000,000
Total For FRB19										0.00	0	520,000,000
FRB20 On 15/04/2021 Spot Bond					0.00000	100.71796				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.15094				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.48142				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.49018				0.00	240,000,000	120,000,000
Total FRB23 SPOT										0.00	240,000,000	120,000,000
Total For FRB23										0.00	240,000,000	120,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.56478				0.00	1,320,000,000	3,448,000,000
Total FRB24 SPOT										0.00	1,320,000,000	3,448,000,000
Total For FRB24										0.00	1,320,000,000	3,448,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	102.99428				0.00	6,960,000,000	3,980,000,000
Total FRB25 SPOT										0.00	6,960,000,000	3,980,000,000
Total For FRB25										0.00	6,960,000,000	3,980,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.83518				0.00	0	9,465,000,000
Total FRB26 SPOT										0.00	0	9,465,000,000
Total For FRB26										0.00	0	9,465,000,000
FRB27 On 03/06/2026 Spot Bond			8.25500	109.77546	8.25500	109.75106				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	101.39225				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB122 On 31/01/2022 Spot Bond			1.28500	169.51113	1.28500	169.49120				0.00	0	

Contract 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										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.08000	2.08000	2.08000	313.33872				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.69000	2.69000	2.69000	146.82184				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.34500	186.87042	4.34500	186.83293				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.71000	4.71000	4.71000	98.35708				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.86500	4.86500	4.86500	209.60239				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			6.03000	78.74298	6.03000	78.72363				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.48000	85.27001	5.48000	85.25023				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.49129	5.49129	5.49129	81.75986				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.55094	5.55094	5.55094	81.06834				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.04500	4.04500	4.04500	139.44113				0.00	0	453,900,00
Total FRC169 SPOT										0.00	0	453,900,00
Total For FRC169										0.00	0	453,900,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	92.65731				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			2.34000	167.74563	2.34000	167.72115				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.20000	166.32679	3.20000	166.29869				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.37509				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.67968				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	101.97928				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.36460				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	103.49738				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	99.97029				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	99.92372				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	102.32600	9.80000	102.29896				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.74653				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.89658				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.64904				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	110.57806				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.50927				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.62526				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	108.61656				0.00	0	

Contract 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	100.56562				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.01158				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC291 On 18/04/2021 Spot Bond					0.00000	100.12346				0.00	260,000,000	130,000,000
Total FRC293 SPOT										0.00	260,000,000	130,000,000
Total For FRC293										0.00	260,000,000	130,000,000
FRC293 On 18/04/2021 Spot Bond					0.00000	100.12102				0.00	260,000,000	130,000,000
Total FRC294 SPOT										0.00	260,000,000	130,000,000
Total For FRC294										0.00	260,000,000	130,000,000
FRC294 On 14/05/2024 Spot Bond					0.00000	101.04467				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.06435				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.74936				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.23866				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.94820				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.05935				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	101.42067				0.00	0	60,000,00
Total FRC305 SPOT										0.00	0	60,000,00
Total For FRC305										0.00	0	60,000,00
FRC30! On 27/02/2023 Spot Bond					0.00000	100.81359				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30! On 31/05/2024 Spot Bond					0.00000	101.83316				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30! On 20/06/2024 Spot Bond					0.00000	100.55352				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31! On 20/12/2024 Spot Bond					0.00000	100.63690				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31! On 23/02/2021 Spot Bond					0.00000	100.76000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31! On 23/02/2021 Spot Bond					0.00000	100.58000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31! On 20/06/2024 Spot Bond					0.00000	100.69919				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31! On 23/02/2021 Spot Bond					0.00000	111.67000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31! On 13/10/2026 Spot Bond					0.00000	98.97019				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31! On 15/09/2033 Spot Bond					0.00000	100.71869				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31! On 31/07/2034 Spot Bond					0.00000	99.96985				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	98.10611				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.69903				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.71519				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.64378				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.33635				0.00	480,000,000	240,000,000
Total FRC325 SPOT										0.00	480,000,000	240,000,000
Total For FRC325										0.00	480,000,000	240,000,000
FRC325 On 20/12/2022 Spot Bond					0.00000	101.05257				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.38584				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.84819				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.09831				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.17506				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	101.25541				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	101.25541				0.00	0	

Contract 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	100.63895				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.96458				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	106.36413				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.11262				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.74763				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.36524				0.00	440,000,000	220,000,000
Total FRC339 SPOT										0.00	440,000,000	220,000,000
Total For FRC339										0.00	440,000,000	220,000,000
FRC339 On 20/02/2024 Spot Bond					0.00000	101.54215				0.00	1,620,000,000	810,000,000
Total FRC340 SPOT										0.00	1,620,000,000	810,000,000
Total For FRC340										0.00	1,620,000,000	810,000,000
FRC340 On 20/12/2024 Spot Bond					0.00000	100.82746				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.87717				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.57864				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.18803				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	101.14750				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.75102				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.77324				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	99.96568				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	99.96759				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	99.97095				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.94880				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.70510				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	99.96705				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.42741				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	99.96699				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	99.96767				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			2.98000	2.98000	2.98000	166.66084				0.00	0	290,000,00
Total FRC66 SPOT										0.00	0	290,000,00
Total For FRC66										0.00	0	290,000,00
FRC69 On 31/01/2022 Spot Bond			2.92000	2.92000	2.92000	166.75983				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.90000	2.90000	2.90000	166.79283				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.85000	94.88372	4.85000	94.86331				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.12500	101.94885	5.12500	101.92640				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.51535				0.00	300,000,000	150,000,00
Total FRJ022 SPOT										0.00	300,000,000	150,000,00
Total For FRJ022										0.00	300,000,000	150,000,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.94163				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.60359				0.00	1,900,000,000	1,060,000,00
Total FRJ22 SPOT										0.00	1,900,000,000	1,060,000,00
Total For FRJ22										0.00	1,900,000,000	1,060,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.03830				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.56298				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.27416				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.03147				0.00	0	

Contract 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	103.15329				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.56273				0.00	0	9,000,000,00
Total FRJ29 SPOT										0.00	0	9,000,000,00
Total For FRJ29										0.00	0	9,000,000,00
FRS100 On 15/01/2024 Spot Bond			4.66800	4.66800	4.66800	88.07928				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.04500	5.04500	5.04500	103.00415				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	99.45670				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.02469				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			5.18500	101.14941	5.18500	101.12695				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.18500	203.08127	5.18500	203.03588				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.32500	99.31311	5.32500	99.29071				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.21500	5.21500	5.21500	202.43312				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.59500	141.86932	3.59500	141.84385				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	123.26784	3.70500	123.24534				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.12500	101.94885	5.12500	101.92640				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.33500	200.08920	5.33500	200.04369				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.38500	199.10373	5.38500	199.05819				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.12500	180.10238	3.12500	144.40442				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.41500	198.51529	5.41500	198.46973				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.32500	99.31311	5.32500	99.29071				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.09500	178.21391	5.09500	178.17455				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.07500	90.13425	6.07500	90.11213				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.98500	179.45424	4.98500	179.41515				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.04500	178.77646	5.04500	178.73724				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.92500	188.82832	5.92500	188.78241				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			6.02500	90.71324	6.02500	90.69111				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.32500	5.32500	5.32500	99.29071				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.30500	99.57296	5.30500	99.55056				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.85500	180.93289	4.85500	180.89409				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.69500	193.12394	5.69500	193.07817				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.98500	179.45424	4.98500	179.41515				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.98500	179.45424	4.98500	179.41515				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.27500	176.20548	5.27500	176.16573				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.89500	140.26309	3.89500	140.23680				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.04000	168.24485	2.04000	168.22165				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.33500	175.54182	5.33500	175.50191				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.37500	175.10096	5.37500	175.06096				0.00	0	

Contract 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			3.86500	140.42277	3.86500	140.39655				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.85000	180.99003	4.85000	180.95127				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.38500	5.38500	5.38500	174.95094				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	15.90925				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.96865				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.13267				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.14609				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	100.61837				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.50175				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	146.54238				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	162.97103				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	158.94420				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	158.55217				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	131.28556				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	23.35753				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	101.04024				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.21060				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.10489				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.89533				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	117.62806				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	100.20347				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.95027				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	123.25401				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	116.17320				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.49817				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.59719				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	

Contract 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	100.57864				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	99.94974				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	104.93620				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	101.09562				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.24027				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	106.97072				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	103.49846				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	98.20044				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.02130				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	101.21333				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	98.87283				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS245 On 20/12/2021 Spot Bond					0.00000	100.24061				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.19913				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					0.00000	100.00000			0.00	0	
Total FRS248 SPOT									0.00	0	
Total For FRS248									0.00	0	
FRS250 On 26/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total FRS250 SPOT								50,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For FRS250								50,000,000,000,000.00	2,500,000,000	2,500,000,000	
FRS36 On 07/12/2023 Spot Bond			2.12000	2.12000	2.12000	313.00691		0.00	0	0	
Total FRS36 SPOT								0.00	0	0	
Total For FRS36								0.00	0	0	
FRS37 On 07/12/2023 Spot Bond			1.86000	315.21352	1.86000	315.17143		0.00	0	0	
Total FRS37 SPOT								0.00	0	0	
Total For FRS37								0.00	0	0	
FRS43 On 07/12/2023 Spot Bond			1.86000	1.86000	1.86000	315.17143		0.00	0	0	
Total FRS43 SPOT								0.00	0	0	
Total For FRS43								0.00	0	0	
FRS46 On 31/01/2022 Spot Bond			1.28000	169.51957	1.28000	169.49966		0.00	0	0	
Total FRS46 SPOT								0.00	0	0	
Total For FRS46								0.00	0	0	
FRS51 On 31/01/2022 Spot Bond			1.28000	169.51957	1.28000	169.49966		0.00	0	0	
Total FRS51 SPOT								0.00	0	0	
Total For FRS51								0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.17957		0.00	0	0	
Total FRS62 SPOT								0.00	0	0	
Total For FRS62								0.00	0	0	
FRS64 On 26/01/2042 Spot Bond			5.02500	94.65609	5.02500	94.63529		0.00	0	0	
Total FRS64 SPOT								0.00	0	0	
Total For FRS64								0.00	0	0	
FRS81 On 30/10/2042 Spot Bond			4.70500	67.34828	4.70500	100.53347		0.00	0	0	
Total FRS81 SPOT								0.00	0	0	
Total For FRS81								0.00	0	0	
FRS85 On 31/01/2025 Spot Bond			3.01500	3.01500	3.01500	145.01138		0.00	0	0	
Total FRS85 SPOT								0.00	0	0	
Total For FRS85								0.00	0	0	
FRS87 On 31/01/2025 Spot Bond			3.29500	3.29500	3.29500	143.47216		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 Interc
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	306.46046				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.76000	4.76000	4.76000	109.06098			6,587,840,000,000.00	1,384,000,000	692,000,000	
Total FRX23 SPOT									6,587,840,000,000.00	1,384,000,000	692,000,000	
Total For FRX23									6,587,840,000,000.00	1,384,000,000	692,000,000	
FRX24 On 10/12/2024 Spot Bond			5.50500	119.47308	5.50500	119.45526			0.00	0	0	
Total FRX24 SPOT									0.00	0	0	
Total For FRX24									0.00	0	0	
FRX25 On 26/07/2025 Spot Bond			5.85500	115.25158	5.85500	115.23321			0.00	0	0	
Total FRX25 SPOT									0.00	0	0	
Total For FRX25									0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			6.61500	116.55219	6.61500	116.53135			0.00	0	1,664,600,000	
Total FRX26 SPOT									0.00	0	1,664,600,000	
Total For FRX26									0.00	0	1,664,600,000	
FRX27 On 07/03/2027 Spot Bond			6.73500	121.07452	6.73500	121.05237			2,020,500,000,000.00	300,000,000	660,421,100	
Total FRX27 SPOT									2,020,500,000,000.00	300,000,000	660,421,100	
Total For FRX27									2,020,500,000,000.00	300,000,000	660,421,100	
FRX28 On 26/07/2028 Spot Bond			7.06500	117.59735	7.06500	117.57480			0.00	0	0	
Total FRX28 SPOT									0.00	0	0	
Total For FRX28									0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			8.19500	109.69321	8.19500	109.66928			13,275,900,000,000.00	1,620,000,000	810,000,000	
Total FRX30 SPOT									13,275,900,000,000.00	1,620,000,000	810,000,000	
Total For FRX30									13,275,900,000,000.00	1,620,000,000	810,000,000	
FRX31 On 21/02/2031 Spot Bond			8.66500	109.65221	8.66500	109.62695			0.00	0	0	
Total FRX31 SPOT									0.00	0	0	
Total For FRX31									0.00	0	0	
FRX32 On 31/03/2032 Spot Bond			8.54000	117.51846	8.54000	117.49147			0.00	0	0	
Total FRX32 SPOT									0.00	0	0	
Total For FRX32									0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			10.76500	78.64806	10.76500	78.62541			0.00	0	0	
Total FRX45 SPOT									0.00	0	0	
Total For FRX45									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
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.35416				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.65262				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.86966				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.77118				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.82320				0.00	480,000,000	240,000,00
Total FS7A2 SPOT										0.00	480,000,000	240,000,00
Total For FS7A2										0.00	480,000,000	240,000,00
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.85477				0.00	480,000,000	240,000,00
Total FS7A3 SPOT										0.00	480,000,000	240,000,00
Total For FS7A3										0.00	480,000,000	240,000,00
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.86406				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.06486				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.72049				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.78096				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.91063				0.00	980,000,000	490,000,00
Total GH5A21 SPOT										0.00	980,000,000	490,000,00
Total For GH5A21										0.00	980,000,000	490,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.73140				0.00	0	
Total GH5A31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.78493			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.15006			0.00	0	
Total GH5C1 SPOT									0.00	0	
Total For GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.31000	105.38719	4.31000	105.36612			0.00	0	
Total GRL35 SPOT									0.00	0	
Total For GRL35									0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.39899			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	101.08062			0.00	400,000,000	200,000,000
Total GRT11 SPOT									0.00	400,000,000	200,000,000
Total For GRT11									0.00	400,000,000	200,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	101.07748			0.00	660,000,000	330,000,000
Total GRT14 SPOT									0.00	660,000,000	330,000,000
Total For GRT14									0.00	660,000,000	330,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	100.26219			0.00	0	
Total GRT16 SPOT									0.00	0	
Total For GRT16									0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.72000	113.85754	5.72000	113.83990			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.66549			0.00	0	
Total GRT19 SPOT									0.00	0	
Total For GRT19									0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.22262			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.20500	107.45041	8.20500	107.42667			0.00	0	
Total GRT21 SPOT									0.00	0	
Total For GRT21									0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.12802			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.23924				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.45828				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.03147				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.58798				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.02308				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.61470				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.64081				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.12590				0.00	0	200,000,00
Total GRT30 SPOT										0.00	0	200,000,00
Total For GRT30										0.00	0	200,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	100.77407				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.59997				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.14870				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	97.51268				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.46974				0.00	500,000,000	250,000,000
Total GRT36 SPOT										0.00	500,000,000	250,000,000
Total For GRT36										0.00	500,000,000	250,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.39413				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.93285				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.47495				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.04281				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.91422				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.54137				0.00	720,000,000	360,000,000
Total GRT45 SPOT										0.00	720,000,000	360,000,000
Total For GRT45										0.00	720,000,000	360,000,000
GRT46 On 24/06/2021 Spot Bond					0.00000	100.51384				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.46383				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.41396				0.00	0	290,000,000
Total H10T2 SPOT										0.00	0	290,000,000
Total For H10T2										0.00	0	290,000,000
H10T3 On 28/10/2021 Spot Bond					0.00000	100.49725				0.00	0	
Total H10T3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.93588				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.37487				0.00	1,460,000,000	730,000,00
Total H12T1 SPOT										0.00	1,460,000,000	730,000,00
Total For H12T1										0.00	1,460,000,000	730,000,00
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.78767				0.00	780,000,000	390,000,00
Total HC5T4 SPOT										0.00	780,000,000	390,000,00
Total For HC5T4										0.00	780,000,000	390,000,00
HILB07 On 11/07/2021 Spot Bond					0.00000	99.77091				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.64398				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.70671				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.18148				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.92473				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.77614				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.72446				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.42127				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.39552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.38822				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.46000	310.25036	2.46000	310.20387				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	314.26546				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.74500	108.09825	9.74500	108.07030				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.18000	74.85360	5.18000	94.72588				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.42500	85.13372	11.42500	85.10803				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.19064	100.00000	9.17041				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.48500	84.31701	11.48500	84.29143				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.18975	100.00000	9.16953				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	100.33925				0.00	920,000,000	25,460,000,00
Total HWF11 SPOT										0.00	920,000,000	25,460,000,00
Total For HWF11										0.00	920,000,000	25,460,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.14634				0.00	1,400,000,000	10,700,000,00
Total HWF12 SPOT										0.00	1,400,000,000	10,700,000,00
Total For HWF12										0.00	1,400,000,000	10,700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWF13 On 28/11/2022 Spot Bond					0.00000	100.78202				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.43000	148.31097	2.44500	148.20386			568,345,896,000,000.00	233,887,200,000	376,380,200,000	
Total I2025 SPOT									8,345,896,000,000.00	233,887,200,000	376,380,200,000	
Total For I2025									8,345,896,000,000.00	233,887,200,000	376,380,200,000	
I2029 On 31/03/2029 Spot Bond			3.84000	104.86046	3.84000	104.84085			100,964,352,000,000.00	26,292,800,000	271,236,100,800	
Total I2029 SPOT									10,964,352,000,000.00	26,292,800,000	271,236,100,800	
Total For I2029									10,964,352,000,000.00	26,292,800,000	271,236,100,800	
I2033 On 28/02/2033 Spot Bond			4.35000	99.88934	4.35000	99.86921			363,662,048,850,000.00	83,600,471,000	164,826,261,900	
Total I2033 SPOT									3,662,048,850,000.00	83,600,471,000	164,826,261,900	
Total For I2033									3,662,048,850,000.00	83,600,471,000	164,826,261,900	
I2038 On 31/01/2038 Spot Bond			4.42500	111.85805	4.42500	111.83549			43,476,593,190,000.00	9,825,218,800	294,840,596,200	
Total I2038 SPOT									13,476,593,190,000.00	9,825,218,800	294,840,596,200	
Total For I2038									13,476,593,190,000.00	9,825,218,800	294,840,596,200	
I2046 On 31/03/2046 Spot Bond			4.51000	100.56689	4.51000	100.54625			76,621,182,858,000.00	16,989,175,800	257,928,672,500	
Total I2046 SPOT									7,621,182,858,000.00	16,989,175,800	257,928,672,500	
Total For I2046									7,621,182,858,000.00	16,989,175,800	257,928,672,500	
I2050 On 31/12/2050 Spot Bond			4.47500	102.14214	4.48000	102.02636			41,017,928,760,000.00	9,166,017,600	258,569,316,800	
Total I2050 SPOT									11,017,928,760,000.00	9,166,017,600	258,569,316,800	
Total For I2050									11,017,928,760,000.00	9,166,017,600	258,569,316,800	
IBL101 On 24/05/2022 Spot Bond			5.55500	5.55500	5.55500	106.02181			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.99788			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.58000	309.26929	2.58000	309.22194			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	101.19471			0.00	0		
Total IBL110 SPOT									0.00	0		
Total For IBL110									0.00	0		
IBL113 On 21/05/2021 Spot Bond					0.00000	100.79899			0.00	0		
Total IBL113 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.01618				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.83980				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.92580				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.42791				0.00	1,020,000,000	510,000,00
Total IBL123 SPOT										0.00	1,020,000,000	510,000,00
Total For IBL123										0.00	1,020,000,000	510,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.92651				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.22507				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.88699				0.00	540,000,000	270,000,00
Total IBL129 SPOT										0.00	540,000,000	270,000,00
Total For IBL129										0.00	540,000,000	270,000,00
IBL130 On 22/07/2022 Spot Bond					0.00000	100.15999				0.00	560,000,000	280,000,00
Total IBL130 SPOT										0.00	560,000,000	280,000,00
Total For IBL130										0.00	560,000,000	280,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	101.05294				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.50383				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.12287				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.89647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.83441				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.73618				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.66571				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.84775				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.83156				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.82689				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.58704				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.56364				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.36131				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.71389				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.74828				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL150 On 26/08/2022 Spot Bond					0.00000	103.17987				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.82082				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.09749				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.07241				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.07480				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.39000	1.39000	1.39000	169.31379				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.20000	115.69001	6.20000	115.67081				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.17162				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.68000	168.84686	1.68000	168.82521				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.63000	111.10770	4.63000	111.09365				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.18641				0.00	1,940,000,000	970,000,000
Total IBL86 SPOT										0.00	1,940,000,000	970,000,000
Total For IBL86										0.00	1,940,000,000	970,000,000
IBL88 On 20/05/2021 Spot Bond			4.44000	103.74654	4.44000	103.73410				0.00	0	
Total IBL88 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	80.46834	100.00000	80.30000				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.96266				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.29722				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.59843				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.42500	108.65229	7.42500	108.63042				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.72500	111.67633	9.72500	111.95284				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.73966				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.02500	114.33923	8.02500	114.31451				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.99859				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.82616				0.00	900,000,000	450,000,000
Total IDCG13 SPOT										0.00	900,000,000	450,000,000
Total For IDCG13										0.00	900,000,000	450,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.95946				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.71557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.41121				0.00	0	400,000,00
Total IDCG16 SPOT										0.00	0	400,000,00
Total For IDCG16										0.00	0	400,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.08605				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.59643				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.94609				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	100.54764				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.86952				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.86952				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.08033				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.62929				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.90500	107.22590	6.90500	107.20591				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.29500	103.24421	5.29500	103.22940				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING362 On 24/02/2021 Spot Bond					0.00000	100.85930				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.62910				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.19472				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.07900				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.87699				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.66990				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.74000	106.11068	6.74000	106.09114				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.05998				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.06588				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.62627				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.53392				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.54370				0.00	0	
Total IPF19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.17908				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.65569				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.14237				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.17739				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.08558				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.10699				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.43815				0.00	0	200,000,00
Total IPF30 SPOT										0.00	0	200,000,00
Total For IPF30										0.00	0	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.72080				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.35206				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.65032				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	99.97774	2.75000	99.97031				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.74500	171.08290	5.74500	171.04216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.62422				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.74000	105.96107	6.74000	105.94156				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.43817				0.00	0	200,000,00
Total IV035 SPOT										0.00	0	200,000,00
Total For IV035										0.00	0	200,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	101.18300				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.76136				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.78000	3.78000	3.78000	165.34957				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.22531				0.00	360,000,000	180,000,00
Total IV040 SPOT										0.00	360,000,000	180,000,00
Total For IV040										0.00	360,000,000	180,000,00
IV041 On 29/09/2021 Spot Bond			7.56000	106.78815	7.56000	106.76626				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.37089				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.57500	7.57500	7.57500	106.10886		2,575,500,000,000.00		340,000,000	170,000,00	
Total IV043 SPOT								2,575,500,000,000.00		340,000,000	170,000,00	
Total For IV043								2,575,500,000,000.00		340,000,000	170,000,00	
IV044 On 31/01/2022 Spot Bond					0.00000	99.89823				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV045 On 31/01/2022 Spot Bond			2.28000	167.84529	2.28000	167.82107				0.00	0	1,766,000,00
Total IV045 SPOT										0.00	0	1,766,000,00
Total For IV045										0.00	0	1,766,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.67121				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.24718				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.64500	172.15830	5.64500	172.11774				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.42540				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.74000	99.49323	10.74000	99.46541				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.05500	105.44982	6.05500	105.43254				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.47988				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.49168				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.48382				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.38189				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.70500	103.09634	5.70500	103.08050				0.00	0	
Total IVC110 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.70950				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.21106				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.17899				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.39528				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.92431				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.28711				0.00	540,000,000	270,000,000
Total IVC140 SPOT										0.00	540,000,000	270,000,000
Total For IVC140										0.00	540,000,000	270,000,000
IVC144 On 03/12/2021 Spot Bond					0.00000	100.79183				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.34907				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.40067				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.52835				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.17792				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.12935				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.87242				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	99.88882				0.00	460,000,000	230,000,000
Total IVC154 SPOT										0.00	460,000,000	230,000,000
Total For IVC154										0.00	460,000,000	230,000,000
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	100.01988				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.41749				0.00	860,000,000	430,000,000
Total IVC159 SPOT										0.00	860,000,000	430,000,000
Total For IVC159										0.00	860,000,000	430,000,000
IVC163 On 17/03/2022 Spot Bond					0.00000	100.63749				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.63747				0.00	840,000,000	420,000,000
Total IVC165 SPOT										0.00	840,000,000	420,000,000
Total For IVC165										0.00	840,000,000	420,000,000
IVC167 On 23/03/2021 Spot Bond					0.00000	100.46471				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.96299				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.15210				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC176 On 05/06/2023 Spot Bond					0.00000	100.75364				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.41297				0.00	540,000,000	270,000,000
Total IVC177 SPOT										0.00	540,000,000	270,000,000
Total For IVC177										0.00	540,000,000	270,000,000
IVC178 On 09/07/2023 Spot Bond					0.00000	100.26344				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.24603				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.24602				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.97787				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.05301				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.66095				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.51643				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.43050				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.76146	7.40000	100.74135				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.85528				0.00	800,000,000	400,000,000
Total IVC187 SPOT										0.00	800,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC187										0.00	800,000,000	400,000,000
IVC188 On 02/12/2021 Spot Bond					0.00000	100.92095				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.63923				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ024 On 28/01/2021 Spot Bond			3.95000	3.95000	3.95000	99.93500				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	99.86000				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	99.80500				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	99.78500				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	99.72500				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	99.70000				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	99.64500				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	99.62500				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	99.54500				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	99.47000				0.00	0	

Contract 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	99.38500				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	99.31000				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	99.23000				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	99.15500				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.00000				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.70432				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.33209				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.29000	105.43251	6.29000	105.41458			5,535,200,000,000.00	880,000,000	440,000,000	
Total KAP007 SPOT									5,535,200,000,000.00	880,000,000	440,000,000	
Total For KAP007									5,535,200,000,000.00	880,000,000	440,000,000	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.06862				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.70822				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	100.11594				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.33662				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.61282				0.00	800,000,000	800,000,000
Total KAP016 SPOT										0.00	800,000,000	800,000,000
Total For KAP016										0.00	800,000,000	800,000,000
KAP017 On 19/10/2023 Spot Bond					0.00000	100.12678				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.02907				0.00	340,000,000	170,000,000
Total KAP11 SPOT										0.00	340,000,000	170,000,000
Total For KAP11										0.00	340,000,000	170,000,000
KW01 On 31/10/2027 Spot Bond			7.99500	131.59174	7.99500	131.56325				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.29219				0.00	240,000,000	120,000,000
Total LBK15 SPOT										0.00	240,000,000	120,000,000
Total For LBK15										0.00	240,000,000	120,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	94.18662				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.52000	106.12850	6.52000	106.10979				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.76176				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.54000	108.53453	8.54000	108.50959				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.25075				0.00	300,000,000	150,000,000
Total LBK26 SPOT										0.00	300,000,000	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK26										0.00	300,000,000	150,000,000
LBK27 On 23/03/2023 Spot Bond					0.00000	94.89811				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.81500	96.12231	11.81500	96.09183				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.59000	101.62296	9.59000	101.59681				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	95.84288				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.37757				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.13795				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.30567				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.60553				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.15136				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.94067				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.80714				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.09000	109.70790	6.09000	109.68983				0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	101.62957				0.00	540,000,000	910,000.00
Total LGL07 SPOT										0.00	540,000,000	910,000.00
Total For LGL07										0.00	540,000,000	910,000.00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.94633				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.12771				0.00	320,000,000	660,000.00
Total LGL09 SPOT										0.00	320,000,000	660,000.00
Total For LGL09										0.00	320,000,000	660,000.00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.56697				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.81154				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.60013				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.88673				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	99.90106				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.23785				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.27225				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.88263				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	100.91976				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.94761				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 29/01/2021 Spot Bond					0.00000	99.96571				0.00	0	
Total MAQ193 SPOT										0.00	0	
Total For MAQ193										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.92593				0.00	1,020,000,000	510,000,000
Total MBF059 SPOT										0.00	1,020,000,000	510,000,000
Total For MBF059										0.00	1,020,000,000	510,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	101.04202				0.00	500,000,000	500,000,000
Total MBF061 SPOT										0.00	500,000,000	500,000,000
Total For MBF061										0.00	500,000,000	500,000,000
MBF06 On 07/06/2022 Spot Bond					0.00000	100.88170				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.49872				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.61502				0.00	2,260,000,000	1,880,000,000
Total MBF066 SPOT										0.00	2,260,000,000	1,880,000,000
Total For MBF066										0.00	2,260,000,000	1,880,000,000
MBF06 On 17/11/2021 Spot Bond					0.00000	100.75683				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.82475				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.75820				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.81517				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	100.81597				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.18884				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.15213				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.39202				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.52433				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.11061				0.00	500,000,000	250,000,000
Total MBP046 SPOT										0.00	500,000,000	250,000,000
Total For MBP046										0.00	500,000,000	250,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.76503				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.39204				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.40020				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.21261				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.69058				0.00	0	

Contract 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			4.86500	104.36479	4.86500	104.35098				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			6.93500	6.93500	6.93500	121.91677				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.34000	113.04368	5.34000	113.02749				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	101.20856				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.10838				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.25098				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.55500	109.33370	7.55500	109.31143				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.22189				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	99.96691				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.11722				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.62069				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	101.24631				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.65311				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.02869				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.07131				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.11332				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.13933				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.30062				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.73191				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.53294				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.95880				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.96843				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.50500	103.12035	7.50500	103.09970				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	99.96569				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	101.12020				0.00	1,180,000,000	590,000,000
Total MTNC22 SPOT										0.00	1,180,000,000	590,000,000
Total For MTNC22										0.00	1,180,000,000	590,000,000
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	100.94085				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.92315				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.92315				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.99412				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.36974				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.15580				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.58863				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.75922				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.11330				0.00	0	

Contract 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	100.51129				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.65902				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.78441				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.89958				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.56000	106.16448	5.56000	106.14840				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.14000	108.88671	6.14000	108.86882				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.43500	108.88547	8.43500	108.86104				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.12072				0.00	200,000,000	100,000,000
Total NBG01G SPOT										0.00	200,000,000	100,000,000
Total For NBG01G										0.00	200,000,000	100,000,000
NBG02 On 30/04/2024 Spot Bond					0.00000	100.12355				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.97408				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.10725				0.00	200,000,000	100,000,000
Total NBG04G SPOT										0.00	200,000,000	100,000,000
Total For NBG04G										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG05 On 25/10/2024 Spot Bond					0.00000	100.02478				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.44000	103.91561	5.44000	103.90024				0.00	0	600,000,00
Total NBK12A SPOT										0.00	0	600,000,00
Total For NBK12A										0.00	0	600,000,00
NBK12 On 19/03/2021 Spot Bond			9.38000	103.36187	9.38000	103.33565				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.70500	114.92421	5.70500	114.90635				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.59000	102.73298	4.59000	102.72031				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.00500	107.83952	5.00500	107.82503				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.55500	118.22032	5.55500	118.20272			7,033,741,000,000.00	1,266,200,000	633,100,00	
Total NBK16A SPOT									7,033,741,000,000.00	1,266,200,000	633,100,00	
Total For NBK16A									7,033,741,000,000.00	1,266,200,000	633,100,00	
NBK17 On 22/04/2026 Spot Bond			6.32500	118.59208	6.32500	118.57179			0.00	0	1,220,000,00	
Total NBK17A SPOT									0.00	0	1,220,000,00	
Total For NBK17A									0.00	0	1,220,000,00	
NBK19 On 01/06/2022 Spot Bond			5.53500	106.75650	5.53500	106.74048			0.00	0		
Total NBK19A SPOT									0.00	0		
Total For NBK19A									0.00	0		
NBK20 On 01/06/2026 Spot Bond			6.31500	119.73153	6.31500	119.71108			0.00	0		
Total NBK20A SPOT									0.00	0		
Total For NBK20A									0.00	0		
NBK20 On 25/06/2021 Spot Bond					0.00000	100.54246			0.00	0		
Total NBK20B SPOT									0.00	0		
Total For NBK20B									0.00	0		
NBK21 On 21/07/2027 Spot Bond			7.35500	116.84673	7.35500	116.82342			0.00	0	10,000,00	
Total NBK21A 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 NBK21A										0.00	0	10,000,00
NBK22 On 19/11/2022 Spot Bond			4.63000	111.25874	4.63000	111.24467				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.04000	121.17755	6.04000	121.15763				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.08000	122.63175	7.08000	122.60818				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	101.02533				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.10000	5.10000	5.10000	115.44346				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	104.18325				0.00	0	200,000,00
Total NBK25B SPOT										0.00	0	200,000,00
Total For NBK25B										0.00	0	200,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	26.78705	100.00000	26.72711				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.05471				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.26500	119.20156	7.26500	119.17806				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.03500	111.47534	5.03500	116.46122				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.42500	118.57111	6.42500	118.55073				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.66500	115.11513	5.66500	115.09766				0.00	0	

Contract 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	101.06134				0.00	0	1,596,000,00
Total NBK30B SPOT										0.00	0	1,596,000,00
Total For NBK30B										0.00	0	1,596,000,00
NBK31I On 09/11/2023 Spot Bond			5.79000	111.23361	5.79000	111.21606				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.31806				0.00	100,000,000	50,000,00
Total NBK31B SPOT										0.00	100,000,000	50,000,00
Total For NBK31B										0.00	100,000,000	50,000,00
NBK34I On 10/05/2021 Spot Bond					0.00000	101.23205				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.27986				0.00	200,000,000	100,000,00
Total NBK35B SPOT										0.00	200,000,000	100,000,00
Total For NBK35B										0.00	200,000,000	100,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	102.75127				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.73855				0.00	340,000,000	170,000,00
Total NBK38B SPOT										0.00	340,000,000	170,000,00
Total For NBK38B										0.00	340,000,000	170,000,00
NBK4 On 28/10/2024 Spot Bond			9.23000	9.23000	9.23000	71.81108				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.24669				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.31696				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.86796				0.00	600,000,000	1,500,000,00
Total NBK43B SPOT										0.00	600,000,000	1,500,000,00
Total For NBK43B										0.00	600,000,000	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK44I On 15/02/2021 Spot Bond					0.00000	100.94379				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.98738				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.04291				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.55656				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.05161				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.52648				0.00	620,000,000	310,000,000
Total NBK49B SPOT										0.00	620,000,000	310,000,000
Total For NBK49B										0.00	620,000,000	310,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	102.29757				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.26971				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.39052				0.00	0	50,000,000
Total NBK52B SPOT										0.00	0	50,000,000
Total For NBK52B										0.00	0	50,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	100.57778				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.88228				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.38902				0.00	0	
Total NBKB55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	99.93708				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.02928				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.27659				0.00	0	10,000,000,00
Total NBKB58 SPOT										0.00	0	10,000,000,00
Total For NBKB58										0.00	0	10,000,000,00
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.16315				0.00	1,000,000,000	500,000,00
Total NBKB59 SPOT										0.00	1,000,000,000	500,000,00
Total For NBKB59										0.00	1,000,000,000	500,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.26501				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.76211				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.57871				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			8.40000	109.93342	8.40000	109.90844				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.57368				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.43500	109.31354	8.43500	109.28859				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	100.57871				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.58664				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.59669				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.57068				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.66393				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.12773				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.70877				0.00	1,420,000,000	960,000,000
Total NGL01 SPOT										0.00	1,420,000,000	960,000,000
Total For NGL01										0.00	1,420,000,000	960,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	101.04419				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.80383				0.00	0	150,000,000
Total NGL02 SPOT										0.00	0	150,000,000
Total For NGL02										0.00	0	150,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.39293				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.47569				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.72821				0.00	0	200,000,000
Total NGL05 SPOT										0.00	0	200,000,000

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 NGL05										0.00	0	200,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.05701				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.97571				0.00	0	5,000,000,00
Total NGL07 SPOT										0.00	0	5,000,000,00
Total For NGL07										0.00	0	5,000,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	105.22194				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.78772				0.00	0	5,000,000,00
Total NGLT1A SPOT										0.00	0	5,000,000,00
Total For NGLT1A										0.00	0	5,000,000,00
NGLT1 On 20/10/2023 Spot Bond					0.00000	102.90395				0.00	0	1,000,000,00
Total NGLT1B SPOT										0.00	0	1,000,000,00
Total For NGLT1B										0.00	0	1,000,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	102.81172				0.00	2,180,000,000	8,480,000,00
Total NGT103 SPOT										0.00	2,180,000,000	8,480,000,00
Total For NGT103										0.00	2,180,000,000	8,480,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	102.54842				0.00	0	7,300,000,00
Total NGT104 SPOT										0.00	0	7,300,000,00
Total For NGT104										0.00	0	7,300,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	101.33991				0.00	0	300,000,00
Total NGT105 SPOT										0.00	0	300,000,00
Total For NGT105										0.00	0	300,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	101.88031				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.49908				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	102.79588	13.50000	102.75928				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.01275				0.00	0	

Contract 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	100.18427			0.00	0	
Total NHM007 SPOT									0.00	0	
Total For NHM007									0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.01939			0.00	0	
Total NHM009 SPOT									0.00	0	
Total For NHM009									0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.23059			0.00	740,000,000	370,000,000
Total NHM011 SPOT									0.00	740,000,000	370,000,000
Total For NHM011									0.00	740,000,000	370,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	100.88900			0.00	0	
Total NHM012 SPOT									0.00	0	
Total For NHM012									0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.09335			0.00	0	
Total NHM014 SPOT									0.00	0	
Total For NHM014									0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.83505			0.00	0	
Total NHM015 SPOT									0.00	0	
Total For NHM015									0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.59348			0.00	0	
Total NHM016 SPOT									0.00	0	
Total For NHM016									0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.96266			0.00	0	
Total NHM017 SPOT									0.00	0	
Total For NHM017									0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.21245			0.00	0	
Total NHM018 SPOT									0.00	0	
Total For NHM018									0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.25492			0.00	0	
Total NHM019 SPOT									0.00	0	
Total For NHM019									0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.20995			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			5.38500	5.38500	5.38500	199.05819				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.35500	4.35500	4.35500	186.71434				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	143.99228				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	102.55217				0.00	0	10,000,00
Total NI29 SPOT										0.00	0	10,000,00
Total For NI29										0.00	0	10,000,00
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			5.17500	5.17500	5.17500	101.25968				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.30500	3.30500	3.30500	143.41755				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			3.69500	3.69500	3.69500	141.30582				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.39500	4.39500	4.39500	186.24089			4,395,000,000,000.00	1,000,000,000	500,000,00	
Total NILB14 SPOT									4,395,000,000,000.00	1,000,000,000	500,000,00	
Total For NILB14									4,395,000,000,000.00	1,000,000,000	500,000,00	
NILB15 On 31/03/2028 Spot Bond			4.14500	189.25967	4.14500	189.22269				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.29000	99.76839	5.29000	99.74599				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	100.45945				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	102.72654				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.72923				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.95888				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.63268				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	103.00470				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.12371				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	100.92425				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.17682				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.33381				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	117.28811				0.00	0	

Contract 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	101.87060				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.94084				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.86726				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	129.75261				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.28831				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	129.56430				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	131.56100				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.66476				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	121.34237				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	102.55886				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	103.33974				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	103.08655				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.19151				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.70072				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	100.56531				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	108.60000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	106.69000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	110.37000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	109.15000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	107.63019				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.85301				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.85176				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	101.50033				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	99.81871				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.86235				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.58412				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.16900				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	101.50033				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	125.93544				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.90488				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.61861				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.28017				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.91253				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.91437				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.85214				0.00	0	

Contract 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	100.67174				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.76610				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.98537				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.94093				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.75140				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.92876				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.77794				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.21000	112.88205	6.21000	112.86297				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.71000	196.22060	2.71000	196.18986				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.67500	121.98697	8.67500	121.95851				0.00	0	700,000,00
Total NRA028 SPOT										0.00	0	700,000,00
Total For NRA028										0.00	0	700,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.12314	100.00000	14.09171				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	100.95953				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.99496				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.02427				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.48722				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.99842				0.00	0	500,000,0€
Total NTC25 SPOT										0.00	0	500,000,0€
Total For NTC25										0.00	0	500,000,0€
NTC26 On 07/12/2023 Spot Bond					0.00000	100.05534				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.60367				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.61199				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.49579				0.00	0	100,000,0€
Total NTC29 SPOT										0.00	0	100,000,0€
Total For NTC29										0.00	0	100,000,0€
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.71408				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.60318				0.00	0	18,000,000,0€
Total NTC32 SPOT										0.00	0	18,000,000,0€

Contract Details	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	100.54627				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.39000	109.09326	5.39000	109.07724				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			6.61500	119.43611	6.61500	119.41465				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			5.59000	112.21793	5.59000	112.20084				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			6.94000	121.43890	6.94000	121.41602				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	99.23527				0.00	220,000,000	110,000,00
Total OML11 SPOT										0.00	220,000,000	110,000,00
Total For OML11										0.00	220,000,000	110,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.21389				0.00	800,000,000	700,000,00
Total OML12 SPOT										0.00	800,000,000	700,000,00
Total For OML12										0.00	800,000,000	700,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.68013				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.69970				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.84615				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.27837				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	101.06460				0.00	660,000,000	330,000,00

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 PMM54 SPOT										0.00	660,000,000	330,000,000
Total For PMM54										0.00	660,000,000	330,000,000
PMM55 On 28/08/2021 Spot Bond					0.00000	100.81449				0.00	220,000,000	110,000,000
Total PMM55 SPOT										0.00	220,000,000	110,000,000
Total For PMM55										0.00	220,000,000	110,000,000
PRE2A On 20/02/2022 Spot Bond					0.00000	100.94758				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.07750				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.09605				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.11460				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0
R186 On 21/12/2026 Spot Bond			6.66500	119.52877	6.65500	119.56077				780,768,529,500,000.00	3,868,082,300,000	3,633,239,350,500
Total R186 SPOT										10,768,529,500,000.00	868,082,300,000	533,239,350,500
Total For R186										10,768,529,500,000.00	868,082,300,000	533,239,350,500
R197 On 07/12/2023 Spot Bond			1.49000	318.32284	1.51000	318.11437				63,925,172,000,000.00	42,902,800,000	68,510,776,900
Total R197 SPOT										3,925,172,000,000.00	42,902,800,000	68,510,776,900
Total For R197										3,925,172,000,000.00	42,902,800,000	68,510,776,900
R202 On 07/12/2033 Spot Bond			4.39000	219.87317	4.38500	219.93954				275,561,283,360,000.00	62,770,224,000	122,069,231,400
Total R202 SPOT										5,561,283,360,000.00	62,770,224,000	122,069,231,400
Total For R202										5,561,283,360,000.00	62,770,224,000	122,069,231,400
R2023 On 28/02/2023 Spot Bond			4.55500	109.49398	4.54000	109.51113				452,014,327,396,000.00	318,773,727,200	607,512,472,800
Total R2023 SPOT										2,014,327,396,000.00	318,773,727,200	607,512,472,800
Total For R2023										2,014,327,396,000.00	318,773,727,200	607,512,472,800
R2030 On 31/01/2030 Spot Bond			8.74500	95.35747	8.74500	95.33529				438,490,198,600,000.00	964,950,280,000	2,415,706,173,200
Total R2030 SPOT										8,490,198,600,000.00	964,950,280,000	415,706,173,200
Total For R2030										8,490,198,600,000.00	964,950,280,000	415,706,173,200
R2032 On 31/03/2032 Spot Bond			9.68000	93.06405	9.68000	93.03988				967,435,944,000,000.00	306,553,300,000	1,016,187,876,700
Total R2032 SPOT										7,435,944,000,000.00	306,553,300,000	1,016,187,876,700
Total For R2032										7,435,944,000,000.00	306,553,300,000	1,016,187,876,700

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 28/02/2035 Spot Bond			10.46500	92.07916	10.46500	92.05323			923,904,057,476,500.00	948,294,702,100	514,154,335,40
Total R2035 SPOT									23,904,057,476,500.00	948,294,702,100	514,154,335,40
Total For R2035									23,904,057,476,500.00	948,294,702,100	514,154,335,40
R2037 On 31/01/2037 Spot Bond			10.71000	83.18151	10.71000	83.15793			075,307,329,401,000.00	380,514,223,100	386,414,462,30
Total R2037 SPOT									5,307,329,401,000.00	380,514,223,100	386,414,462,30
Total For R2037									5,307,329,401,000.00	380,514,223,100	386,414,462,30
R2040 On 31/01/2040 Spot Bond			10.81000	85.44818	10.81000	85.42374			026,022,350,000,000.00	372,435,000,000	227,875,777,90
Total R2040 SPOT									26,022,350,000,000.00	372,435,000,000	227,875,777,90
Total For R2040									26,022,350,000,000.00	372,435,000,000	227,875,777,90
R2044 On 31/01/2044 Spot Bond			10.88500	82.02830	10.88500	82.00468			401,023,200,000,000.00	404,320,000,000	1,112,664,525,40
Total R2044 SPOT									11,023,200,000,000.00	404,320,000,000	112,664,525,40
Total For R2044									11,023,200,000,000.00	404,320,000,000	112,664,525,40
R2048 On 28/02/2048 Spot Bond			10.81000	85.65340	10.81000	85.62850			917,244,308,047,000.00	1,657,469,408,700	1,291,120,973,80
Total R2048 SPOT									17,244,308,047,000.00	657,469,408,700	291,120,973,80
Total For R2048									17,244,308,047,000.00	657,469,408,700	291,120,973,80
R208 On 31/03/2021 Spot Bond			3.75000	102.72069	3.77500	102.70579			474,000,000,000,000.00	126,400,000,000	509,700,000,00
Total R208 SPOT									4,000,000,000,000.00	126,400,000,000	509,700,000,00
Total For R208									4,000,000,000,000.00	126,400,000,000	509,700,000,00
R209 On 31/03/2036 Spot Bond			10.40000	70.70997	10.37500	70.83488			583,968,000,000,000.00	536,920,000,000	669,946,094,10
Total R209 SPOT									3,968,000,000,000.00	536,920,000,000	669,946,094,10
Total For R209									3,968,000,000,000.00	536,920,000,000	669,946,094,10
R210 On 31/03/2028 Spot Bond			3.64500	195.38742	3.64500	195.35188			14,262,156,000,000.00	3,912,800,000	101,205,043,10
Total R210 SPOT									14,262,156,000,000.00	3,912,800,000	101,205,043,10
Total For R210									14,262,156,000,000.00	3,912,800,000	101,205,043,10
R212 On 31/01/2022 Spot Bond			0.96500	170.05216	1.03000	169.92325			19,845,225,000,000.00	20,565,000,000	122,659,100,00
Total R212 SPOT									19,845,225,000,000.00	20,565,000,000	122,659,100,00
Total For R212									19,845,225,000,000.00	20,565,000,000	122,659,100,00
R213 On 28/02/2031 Spot Bond			9.25000	88.33660	9.22500	88.46066			670,426,455,000,000.00	396,802,860,000	731,506,838,50
Total R213 SPOT									7,042,645,500,000.00	396,802,860,000	731,506,838,50
Total For R213									7,042,645,500,000.00	396,802,860,000	731,506,838,50
R214 On 28/02/2041 Spot Bond			10.73500	68.06027	10.73500	68.04061			491,006,730,000,000.00	884,118,000,000	1,043,781,370,10
Total R214 SPOT									11,006,730,000,000.00	884,118,000,000	1,043,781,370,10
Total For R214									11,006,730,000,000.00	884,118,000,000	1,043,781,370,10
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.89100			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	100.82177				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.33702				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.19589				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.60251				0.00	420,000,000	210,000,00
Total RDFB13 SPOT										0.00	420,000,000	210,000,00
Total For RDFB13										0.00	420,000,000	210,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.05126				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.98186				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.06977				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.78025				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.93772				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.39600				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.51926				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.54368				0.00	0	

Contract 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	100.43029				0.00	660,000,000	330,000,00
Total RDFB22 SPOT										0.00	660,000,000	330,000,00
Total For RDFB22										0.00	660,000,000	330,000,00
RDFB2: On 22/08/2022 Spot Bond					0.00000	98.09890				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	96.64890				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.98494				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5: On 11/06/2021 Spot Bond					0.00000	100.70543				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12: On 12/04/2021 Spot Bond					0.00000	100.35932				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.43033				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.36743				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16: On 07/12/2021 Spot Bond					0.00000	100.76085				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30: On 16/09/2021 Spot Bond					0.00000	100.91590				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.85318				0.00	0	2,000,000,00
Total RED402 SPOT										0.00	0	2,000,000,00
Total For RED402										0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond					0.00000	101.19065				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.90725				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.35061				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.24953				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.28221				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.00715				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.21046				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.34532				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.12274				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.02866				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			4.91500	103.82459	4.91500	103.81078				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			6.19000	109.86216	6.19000	109.84377			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.09500	96.96764	11.09500	96.93888			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.84000	110.49801	4.84000	110.48340			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	100.40014			0.00	340,000,000	570,000,00
Total SBK25 SPOT									0.00	340,000,000	570,000,00
Total For SBK25									0.00	340,000,000	570,000,00
SBK26 On 25/04/2021 Spot Bond			5.61000	104.72465	5.61000	104.70876			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.93163			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.04736			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.33000	103.30082	4.33000	103.28878			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.15000	119.43770	6.15000	119.41772			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.93981			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.19500	118.23250	5.19500	118.21602			0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS27 SPOT										0.00	0	40,000,00
Total For SBS27										0.00	0	40,000,00
SBS3 On 25/05/2026 Spot Bond			6.24500	110.17472	6.24500	110.15600				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.65000	117.31582	6.65000	117.29474				0.00	0	650,000,00
Total SBS31 SPOT										0.00	0	650,000,00
Total For SBS31										0.00	0	650,000,00
SBS34 On 19/09/2024 Spot Bond			5.39500	118.99709	5.39500	118.97960				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.72000	111.88120	5.72000	111.86405				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.89000	111.54817	7.89000	111.52471				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.28500	105.07472	4.28500	105.06241				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.69000	111.07762	4.69000	111.06340				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.90000	121.76500	5.90000	121.74544				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.79000	123.90810	6.79000	123.88524				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.05109				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.79000	116.10639	4.79000	116.09145				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	102.75444				0.00	1,140,000,000	570,000,000
Total SBS47 SPOT										0.00	1,140,000,000	570,000,000
Total For SBS47										0.00	1,140,000,000	570,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	100.70007				0.00	540,000,000	270,000,000
Total SBS49 SPOT										0.00	540,000,000	270,000,000
Total For SBS49										0.00	540,000,000	270,000,000
SBS50 On 31/01/2022 Spot Bond			4.56000	104.69405	4.56000	104.68122				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.20500	5.20500	5.20500	112.48020				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.88505				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.39200				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.52298				0.00	0	90,000,000
Total SBS55 SPOT										0.00	0	90,000,000
Total For SBS55										0.00	0	90,000,000
SBS56 On 12/06/2022 Spot Bond			4.48500	107.01914	4.48500	107.00610				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.52739				0.00	7,022,645,100	6,972,645,100
Total SBS57 SPOT										0.00	7,022,645,100	6,972,645,100
Total For SBS57										0.00	7,022,645,100	6,972,645,100
SBS58 On 12/06/2027 Spot Bond					0.00000	103.75106				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.80282				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.77000				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	100.58570			0.00	0	1,000,000,00
Total SBS63 SPOT									0.00	0	1,000,000,00
Total For SBS63									0.00	0	1,000,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	101.63744			0.00	12,000,000,000	6,000,000,00
Total SBS64 SPOT									0.00	12,000,000,000	6,000,000,00
Total For SBS64									0.00	12,000,000,000	6,000,000,00
SBS65 On 15/05/2024 Spot Bond					0.00000	100.31733			0.00	0	
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.87816			0.00	1,180,000,000	590,000,00
Total SBS66 SPOT									0.00	1,180,000,000	590,000,00
Total For SBS66									0.00	1,180,000,000	590,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.43025			0.00	0	200,000,00
Total SBS67 SPOT									0.00	0	200,000,00
Total For SBS67									0.00	0	200,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.97793			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.80646			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.92000	314.71284	1.92000	314.67030			2,880,000,000,000.00	1,500,000,000	1,000,000,00
Total SBSI11 SPOT									2,880,000,000,000.00	1,500,000,000	1,000,000,00
Total For SBSI11									2,880,000,000,000.00	1,500,000,000	1,000,000,00
SBSI14 On 07/12/2033 Spot Bond			5.43500	5.43500	5.43500	198.07859			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.09355			0.00	0	3,800,000,00
Total SBT101 SPOT									0.00	0	3,800,000,00
Total For SBT101									0.00	0	3,800,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	104.68868			0.00	0	
Total SBT102 SPOT									0.00	0	
Total For SBT102									0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.83473			0.00	0	

Contract 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	100.60899				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.46973				0.00	580,000,000	290,000,000
Total SBT201 SPOT										0.00	580,000,000	290,000,000
Total For SBT201										0.00	580,000,000	290,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	99.55121				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.64000	111.17544	6.64000	111.15549				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.15150				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	98.52685				0.00	18,000,000,000	9,200,000,000
Total SBT206 SPOT										0.00	18,000,000,000	9,200,000,000
Total For SBT206										0.00	18,000,000,000	9,200,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	104.96305				0.00	2,000,000,000	1,010,000,000
Total SBT207 SPOT										0.00	2,000,000,000	1,010,000,000
Total For SBT207										0.00	2,000,000,000	1,010,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	100.97728				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.40223				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.94706				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	101.45097				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.04062				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.99538				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.16829				0.00	700,000,000	350,000,000
Total SLRA5 SPOT										0.00	700,000,000	350,000,000
Total For SLRA5										0.00	700,000,000	350,000,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.03473				0.00	640,000,000	320,000,000
Total SLRA6 SPOT										0.00	640,000,000	320,000,000
Total For SLRA6										0.00	640,000,000	320,000,000
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.08980				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.10359				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.00526				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.10359				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.27074				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.22160				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.21017				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	101.14293				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.55120				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.39000	114.36571	6.39000	114.34594				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	101.05962				0.00	620,000,000	310,000,00
Total SNT04 SPOT										0.00	620,000,000	310,000,00
Total For SNT04										0.00	620,000,000	310,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.83236				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.35402				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.03760				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.51216				0.00	0	200,000,00
Total SPDA12 SPOT										0.00	0	200,000,00
Total For SPDA12										0.00	0	200,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.83976				0.00	720,000,000	360,000,00
Total SPDA13 SPOT										0.00	720,000,000	360,000,00
Total For SPDA13										0.00	720,000,000	360,000,00
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.90173				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.46944				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.63925				0.00	0	

Contract 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	100.65766				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.89303				0.00	0	200,000,00
Total SPG007 SPOT										0.00	0	200,000,00
Total For SPG007										0.00	0	200,000,00
SPG007 On 15/10/2022 Spot Bond					0.00000	100.23378				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.27451				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.79131				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.69648				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.42603				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			5.20500	102.46904	5.20500	102.45455				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			5.20500	102.46904	5.20500	102.45455				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	140.42320				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			6.63000	119.71619	6.63000	119.69474				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			8.71500	91.53555	8.71500	91.51398				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.48367				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.94018				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	9.55000				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.21425				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			5.94000	112.36899	5.94000	112.35092				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.12500	101.94885	5.12500	101.92640				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.67909				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.91676				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.84703				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	309.54883				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.01399				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	99.90242				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	100.28618				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.86500	4.86500	4.86500	180.77983				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.24500	3.24500	3.24500	143.74564				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.32500	5.32500	5.32500	99.29071				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.68000	4.68000	4.68000	98.57299				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.82500	4.82500	4.82500	181.23739				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.85800				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.84060				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.79781				0.00	0	

Contract 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	100.66148				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.64511				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	100.57158				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.21923				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	95.24800				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.91693				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.71853				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	99.87052				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	201.53305				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	99.28904				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09! On 31/01/2030 Spot Bond					0.00000	99.93585				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09! On 31/01/2030 Spot Bond					0.00000	99.93166				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09! On 28/05/2025 Spot Bond					0.00000	100.71077				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09! On 28/02/2027 Spot Bond					0.00000	100.95266				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09! On 07/06/2023 Spot Bond					0.00000	100.78054				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10! On 31/01/2030 Spot Bond			9.41000	91.49695	9.41000	91.47409				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10! On 28/11/2021 Spot Bond					0.00000	100.71867				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10! On 21/12/2026 Spot Bond					0.00000	100.69106				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10! On 04/06/2021 Spot Bond					0.00000	100.66109				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			4.87000	87.51571	4.87000	180.72273				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.44000	82.50160	5.44000	197.98097				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.22500	109.88050	7.22500	109.85909				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.89653				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.15767	8.55000	102.13404				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.66136				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.75450				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.71477				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.00108				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.27386				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.73202				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS145 On 31/10/2021 Spot Bond					0.00000	99.93790				0.00	0	

Contract 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	100.29630				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.27176				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.59403				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.85050				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.60734				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.35582				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.36428				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS160 On 27/05/2022 Spot Bond					0.00000	101.09209				0.00	0	
Total TFS160 SPOT										0.00	0	
Total For TFS160										0.00	0	
TFS161 On 27/05/2024 Spot Bond					0.00000	100.30835				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.19631				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2024 Spot Bond					0.00000	100.69332				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.69332				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	100.14878				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.15692				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	100.92137				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.93500	105.94377	4.93500	105.92951				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.43452				0.00	1,220,000,000	610,000,00
Total TH14A7 SPOT										0.00	1,220,000,000	610,000,00
Total For TH14A7										0.00	1,220,000,000	610,000,00
TH14A8 On 21/11/2021 Spot Bond			5.09500	105.08624	5.09500	105.07163				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.02960				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.13547				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.95509				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.51500				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.55961				0.00	100,000,000	50,000,00
Total TH14C2 SPOT										0.00	100,000,000	50,000,00

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 TH14C2										0.00	100,000,000	50,000,000
TH14C: On 21/11/2021 Spot Bond					0.00000	101.06153				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.64971				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.62567				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.34657				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.86679				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	101.79014				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.75294				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.83622				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.79517				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.91788				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.24790				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.31858				0.00	0	

Contract 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	101.00129				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.49118				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.95870				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.77119				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.84659				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.33645				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.80958				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	40,000,00
TH16A On 21/08/2024 Spot Bond					0.00000	100.84332				0.00	0	40,000,00
Total TH16A2 SPOT										0.00	0	40,000,00
Total For TH16A2										0.00	0	40,000,00
TH16A On 21/08/2024 Spot Bond			8.49000	103.68124	8.49000	103.65782				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.85041				0.00	200,000,000	100,000,00
Total TH16A4 SPOT										0.00	200,000,000	100,000,00
Total For TH16A4										0.00	200,000,000	100,000,00
TH16A On 21/08/2024 Spot Bond					0.00000	100.85219				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	100.80358				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.84264				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.76000	102.10398	5.76000	102.07178				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.88592				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.94982				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.94914				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.94094				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.02612				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.99883				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.32224				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	101.47284				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D3 On 21/08/2024 Spot Bond					0.00000	101.38005				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	100.75586			0.00	0	
Total TL22 SPOT									0.00	0	
Total For TL22									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.48712			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			5.68000	108.67970	5.68000	108.66289			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.84000	112.42289	6.84000	112.40201			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.76413			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.44701			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			7.10500	110.26514	7.10500	110.24399			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.52761			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.54074			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.69052			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.07470			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.53000	113.11916	6.53000	113.09908		137,130,000,000.00		21,000,000	1,250,195,50

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									137,130,000,000.00	21,000,000	1,250,195,50
Total For TN23									137,130,000,000.00	21,000,000	1,250,195,50
TN23/R On 06/11/2023 Spot Bond			100.00000	22.43806	100.00000	22.38785			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.07500	109.51910	8.07500	109.49554			0.00	0	7,514,136,40
Total TN25 SPOT									0.00	0	7,514,136,40
Total For TN25									0.00	0	7,514,136,40
TN25/R On 19/08/2025 Spot Bond			100.00000	15.81836	100.00000	15.78353			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			8.46500	104.03435	8.46500	104.01052			0.00	0	7,960,557,10
Total TN27 SPOT									0.00	0	7,960,557,10
Total For TN27									0.00	0	7,960,557,10
TN27/R On 14/11/2027 Spot Bond			100.00000	10.89740	100.00000	10.87301			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	103.74171	10.40500	103.71280		3,121,500,000,000.00		300,000,000	3,000,000,00
Total TN30 SPOT									3,121,500,000,000.00	300,000,000	3,000,000,00
Total For TN30									3,121,500,000,000.00	300,000,000	3,000,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.82003	8.00000	119.79421			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.17000	92.71117	12.17000	92.68109		121,700,000,000,000.00		10,000,000,000	12,030,000,00
Total TN40 SPOT									121,700,000,000,000.00	10,000,000,000	12,030,000,00
Total For TN40									121,700,000,000,000.00	10,000,000,000	12,030,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.24462	10.75000	103.21493			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	99.71445			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.65000	107.54255	5.65000	107.52600			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	100.96974				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.28070				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.10443				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	99.90030				0.00	320,000,000	160,000,000
Total TRA4A2 SPOT										0.00	320,000,000	160,000,000
Total For TRA4A2										0.00	320,000,000	160,000,000
TRA4A On 13/04/2024 Spot Bond					0.00000	100.21296				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			5.94000	112.15819	5.94000	112.14015				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.20251				0.00	720,000,000	360,000,000
Total TRA4A6 SPOT										0.00	720,000,000	360,000,000
Total For TRA4A6										0.00	720,000,000	360,000,000
TRA4A On 13/04/2024 Spot Bond					0.00000	100.21296				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.51184	8.62000	102.48808				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.15357				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.17545				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	99.32095				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	99.08038				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	98.74712				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	98.66961				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	97.74184				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	97.32853				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	97.41841				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	99.22487				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	98.82028				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	98.73443				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	96.53020				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	99.92407				0.00	0	

Contract 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	99.90009				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.73066				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.03362				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC353 SPOT										0.00	0	
Total For TWC353										0.00	0	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.92072				0.00	0	
Total TWC354 SPOT										0.00	0	
Total For TWC354										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.82966				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.75678				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.64877				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.54731				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.51121				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.16693				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	100.08859				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			560,000,000,000,000.00	45,600,000,000	32,000,000,00	
Total TWC362 SPOT									50,000,000,000,000.00	45,600,000,000	32,000,000,00	
Total For TWC362									50,000,000,000,000.00	45,600,000,000	32,000,000,00	
UG21 On 02/03/2021 Spot Bond			6.35000	104.74863	6.35000	104.73052				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			8.80500	114.51781	8.80500	114.49055				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.24733				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.06235				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	99.98320				0.00	460,000,000	230,000,00
Total VKE12 SPOT										0.00	460,000,000	230,000,00
Total For VKE12										0.00	460,000,000	230,000,00
VKE13 On 27/08/2021 Spot Bond					0.00000	100.87147				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.90076				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.92848				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.96778				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.94316				0.00	0	
Total VRI882 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 VRI882									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.72355			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.13450			0.00	1,000,000,000	1,000,000,000
Total WHL03 SPOT									0.00	1,000,000,000	1,000,000,000
Total For WHL03									0.00	1,000,000,000	1,000,000,000
WSP5 On 28/05/2021 Spot Bond			4.36500	103.02157	4.36500	103.00942			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	78.64433	100.00000	78.48251			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.05e+017	931,972,153,400	761,091,990,400
Total for SPOT :									1.05e+017	931,972,153,400	761,091,990,400
Total Futures									1.05e+017	931,972,296,688	761,093,142,120
Total Options									11 482 085.41	10,100	172,140
Grand Total:									1.05e+017	931,972,306,788	761,093,314,270