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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.25430	78.07250	11.35744	77.51507			0.00	0	
ES33	On	06/05/2021	Bond Future			11.50481	75.07871	11.61224	74.51610			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.76090	75.88485	11.87294	75.31643			0.00	0	
ES33	On	04/11/2021	Bond Future			12.02701	72.90998	12.14389	72.33566			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/02/2021	Bond Future			11.75833	77.21522	11.86128	76.59190			0.00	0	
ES42	On	06/05/2021	Bond Future			12.00049	73.72883	12.10806	73.09969			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.24213	74.52106	12.35451	73.88538			0.00	0	
ES42	On	04/11/2021	Bond Future			12.49461	71.04842	12.61219	70.40612			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			148.98860	148.98860	148.96633	148.96633			0.00	0	1,55
I2025	On	06/05/2021	Bond Future			150.51344	150.51344	150.49178	150.49178			0.00	0	7,00
I2025	On	05/08/2021	Bond Future			150.63662	150.63662	150.61369	150.61369			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			152.25805	152.25805	152.23506	152.23506			0.00	0	
Total I2025 Future												0.00	0	8,54
Total For I2025												0.00	0	8,54
I2029	On	04/02/2021	Bond Future			105.84105	105.84105	105.95834	105.95834			0.00	0	1,32
I2029	On	06/05/2021	Bond Future			105.78619	105.78619	105.90423	105.90423			0.00	0	2,38
I2029	On	05/08/2021	Bond Future			106.94769	106.94769	107.06731	107.06731			0.00	0	
I2029	On	04/11/2021	Bond Future			106.94970	106.94970	107.06961	107.06961			0.00	0	
Total I2029 Future												0.00	0	3,70
Total For I2029												0.00	0	3,70
I2033	On	04/02/2021	Bond Future			100.11002	100.11002	100.26363	100.26363			0.00	0	1,22
I2033	On	06/05/2021	Bond Future			99.91928	99.91928	100.07497	100.07497			0.00	0	8,62
I2033	On	05/08/2021	Bond Future			101.01623	101.01623	101.17400	101.17400			0.00	0	
I2033	On	04/11/2021	Bond Future			100.88030	100.88030	101.03862	101.03862			0.00	0	
Total I2033 Future												0.00	0	9,85
Total For I2033												0.00	0	9,85
I2038	On	04/02/2021	Bond Future			112.95018	112.95018	112.94867	112.94867			8,245,363.14	73	5,00
I2038	On	06/05/2021	Bond Future			114.10634	114.10634	114.10527	114.10527			8,329,762.82	73	6,78
I2038	On	05/08/2021	Bond Future			113.63852	113.63852	113.63635	113.63635			0.00	0	
I2038	On	04/11/2021	Bond Future			114.86187	114.86187	114.85963	114.85963			0.00	0	
Total I2038 Future												16,575,125.96	146	11,80
Total For I2038												16,575,125.96	146	11,80
I2046	On	04/02/2021	Bond Future			102.18707	102.18707	102.18552	102.18552			0.00	0	14,48
I2046	On	06/05/2021	Bond Future			101.44449	101.44449	101.44195	101.44195			0.00	0	14,88
I2046	On	05/08/2021	Bond Future			102.55850	102.55850	102.55626	102.55626			0.00	0	
I2046	On	04/11/2021	Bond Future			101.85681	101.85681	101.85287	101.85287			0.00	0	
Total I2046 Future												0.00	0	29,37
Total For I2046												0.00	0	29,37
I2050	On	04/02/2021	Bond Future			103.46587	103.46587	103.46433	103.46433			2,586,646.75	25	9,82
I2050	On	06/05/2021	Bond Future			104.52486	104.52486	104.52379	104.52379			2,613,121.50	25	9,98
I2050	On	05/08/2021	Bond Future			103.74632	103.74632	103.74374	103.74374			0.00	0	
I2050	On	04/11/2021	Bond Future			104.86298	104.86298	104.86051	104.86051			0.00	0	
Total I2050 Future												5,199,768.25	50	19,84
Total For I2050												5,199,768.25	50	19,84
R186	On	04/02/2021	Bond Future			6.62854	119.98168	6.68043	119.70531		6.22	131,379,939.60	1,095	37,88
R186	On	06/05/2021	Bond Future			6.78014	121.17976	6.83500	120.90125		6.42	816,993,941.92	6,742	103,98
R186	On	05/08/2021	Bond Future			6.93126	117.19982	6.98945	116.91868		6.37	0.00	0	
R186	On	04/11/2021	Bond Future			7.09278	118.43411	7.15463	118.15006		6.01	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												948,373,881.52	7,837	141,83
R186	On	04/02/2021	Bond Future	8.16	Call			7,550.15000	7.55015	7,826,520	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			0.00000	0.00000	0,000	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			7,599.08000	7.59908	7,875,450	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			0.00000	0.00000	0,000	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			7,501.20000	7.50120	7,777,570	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			0.00000	0.00000	0,000	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Call			3,238.28000	3.23828	3,514,510	6.55	0.00	0	
R186	On	04/02/2021	Bond Future	7.30	Put			0.14000	0.00014	0,000	6.55	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			6,763.56000	6.76356	7,039,930	6.89	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			0.00000	0.00000	0,000	6.89	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			17,932.61000	17.93261	18,211,120	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			3,062.74000	3.06274	3,245,380	6.67	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			735.13000	0.73513	639,260	6.67	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.77	Call			17,973.66000	17.97366	18,252,170	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	6.99	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			18,014.69000	18.01469	18,293,200	6.99	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			226.68000	0.22668	197,480	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,731.69000	7.73169	7,982,780	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			234.94000	0.23494	204,890	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,771.87000	7.77187	8,023,390	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			230.78000	0.23078	201,160	6.90	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			7,812.07000	7.81207	8,064,010	6.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,014.46000	1.01446	934,310	6.39	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,238.62000	5.23862	5,443,120	6.40	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,004.73000	1.00473	925,180	6.40	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,272.71000	5.27271	5,477,800	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			995.09000	0.99509	916,130	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,204.61000	5.20461	5,408,510	6.39	0.00	0	
Total R186 Option												0.00	0	30,38
Total For R186												948,373,881.52	7,837	172,18
R197	On	04/02/2021	Bond Future			319.26800	319.26800	319.25560	319.25560			13,409,256.00	42	2,38
R197	On	06/05/2021	Bond Future			322.53556	322.53556	322.52473	322.52473			13,546,493.52	42	2,12
R197	On	05/08/2021	Bond Future			318.07974	318.07974	318.06228	318.06228			0.00	0	
R197	On	04/11/2021	Bond Future			321.50391	321.50391	321.48647	321.48647			0.00	0	
Total R197 Future												26,955,749.52	84	4,47
Total For R197												26,955,749.52	84	4,47

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/02/2021	Bond Future			221.13412	221.13412	221.13123	221.13123			0.00	0	7,58
R202	On	06/05/2021	Bond Future			223.39743	223.39743	223.39576	223.39576			11,393,268.93	51	8,02
R202	On	05/08/2021	Bond Future			221.60241	221.60241	221.59745	221.59745			0.00	0	
R202	On	04/11/2021	Bond Future			223.98783	223.98783	223.98304	223.98304			0.00	0	
Total R202 Future												11,393,268.93	51	15,61
Total For R202												11,393,268.93	51	15,61
R2023	On	04/02/2021	Bond Future			4.61623	109.53425	4.63765	109.49115		1.51	33,955,617.50	310	11,57
R2023	On	06/05/2021	Bond Future			4.70054	106.72249	4.72480	106.67953		1.54	258,588,593.27	2,423	37,74
R2023	On	05/08/2021	Bond Future			4.76687	107.86804	4.79511	107.82496		1.50	0.00	0	
R2023	On	04/11/2021	Bond Future			4.86518	105.09731	4.89900	105.05386		1.34	0.00	0	
Total R2023 Future												292,544,210.77	2,733	49,31
R2023	On	04/02/2021	Bond Future	6.33	Call			3,335.18000	3.33518	3,378,280	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,354.48000	3.35448	3,397,580	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,315.87000	3.31587	3,358,970	2.36	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.36	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,865.37000	4.86537	4,908,330	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,882.00000	4.88200	4,924,960	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.18	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,898.63000	4.89863	4,941,590	2.18	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,013.93000	1.01393	1,041,720	1.74	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			232.57000	0.23257	217,280	1.74	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			989.73000	0.98973	1,017,230	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			238.58000	0.23858	223,000	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,001.81000	1.00181	1,029,460	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			235.55000	0.23555	220,120	1.73	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			497.86000	0.49786	474,010	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			519.56000	0.51956	539,330	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			492.59000	0.49259	468,910	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			504.83000	0.50483	524,260	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			503.54000	0.50354	479,520	1.38	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			511.99000	0.51199	531,590	1.38	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												292,544,210.77	2,733	49,31
R2030	On	04/02/2021	Bond Future			8.64046	96.25183	8.73280	95.69992		10.95	230,811,888.34	2,398	31,08
R2030	On	06/05/2021	Bond Future			8.82986	97.21296	8.92618	96.65602		11.36	512,506,725.12	5,272	113,28

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future			9.02552	94.25123	9.12624	93.68859		11.41	0.00	0	
R2030	On	04/11/2021	Bond Future			9.22027	95.24393	9.32547	94.67543		10.72	0.00	0	
Total R2030 Future												743,318,613.46	7,670	144,33
R2030	On	04/02/2021	Bond Future	9.16	Call			2,519.89000	2.51989	3,052,830	11.41	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			19.22000	0.01922	0,250	11.41	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			4.29000	0.00429	0,010	11.60	0.00	0	4,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,588.00000	3.58800	4,137,510	11.67	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			2.40000	0.00240	0,000	11.67	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	8.20	Put			3,244.59000	3.24459	2,690,440	10.45	0.00	0	
R2030	On	04/02/2021	Bond Future	9.20	Call			2,743.21000	2.74321	3,282,470	11.46	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.37	Put			2,218.56000	2.21856	1,655,270	10.62	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			26.27000	0.02627	14,890	10.62	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			28.45000	0.02845	0,540	11.35	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			21.23000	0.02123	0,300	11.39	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Call			3,305.98000	3.30598	3,853,610	11.60	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			23.38000	0.02338	12,570	10.60	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			243.95000	0.24395	38,130	11.06	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			997.53000	0.99753	1,343,620	11.06	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			8,242.55000	8.24255	8,794,460	12.23	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			2.73000	0.00273	0,490	10.45	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.20	Put			12.76000	0.01276	0,110	11.46	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,575.55000	2.57555	3,110,290	11.42	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			17.37000	0.01737	0,200	11.42	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,464.34000	2.46434	2,995,320	11.39	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			0.00000	0.00000	0,000	12.23	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.12	Call			2,298.60000	2.29860	2,822,600	11.35	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			2,277.01000	2.27701	1,714,290	10.60	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Put			1,429.94000	1.42994	1,210,000	11.56	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			3,384.00000	3.38400	3,721,000	11.56	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.22	Call			3,203.41000	3.20341	3,529,870	11.52	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			6,625.87000	6.62587	7,086,880	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			481.58000	0.48158	385,650	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,682.35000	1.68235	1,436,680	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			75.82000	0.07582	54,840	12.48	0.00	0	30
R2030	On	06/05/2021	Bond Future	8.77	Put			2,722.48000	2.72248	2,390,770	11.22	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			1,817.29000	1.81729	2,042,520	11.22	0.00	0	30
R2030	On	06/05/2021	Bond Future	11.71	Call			14,427.77000	14.42777	14,980,850	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			11.12000	0.01112	7,260	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			14,335.47000	14.33547	14,888,370	12.48	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	06/05/2021	Bond Future	9.22	Put		1,530.26000	1.53026	1,299,780	11.52	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		6,140.74000	6.14074	5,655,380	10.69	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		420.10000	0.42010	491,680	10.69	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Put		121.27000	0.12127	89,970	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		14,381.64000	14.38164	14,934,630	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		11.43000	0.01143	7,480	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		2,960.38000	2.96038	3,271,650	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call		6,086.99000	6.08699	6,532,890	12.37	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		579.30000	0.57930	468,260	12.37	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.25	Put		1,468.58000	1.46858	1,244,500	11.54	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.35	Call		3,685.34000	3.68534	4,038,520	11.65	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put		1,284.12000	1.28412	1,080,360	11.65	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	10.95	Call		10,859.58000	10.85958	11,395,540	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		11.74000	0.01174	7,700	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		9,863.18000	9.86318	10,388,820	12.48	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Call		3,310.41000	3.31041	3,643,270	11.54	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		77.33000	0.07733	61,630	12.40	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Put		3,546.13000	3.54613	3,228,750	11.23	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,558.77000	2.55877	2,804,030	11.23	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		2,256.75000	2.25675	2,020,240	11.54	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		865.56000	0.86556	751,000	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		7,691.71000	7.69171	8,137,670	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		886.66000	0.88666	769,980	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		7,731.56000	7.73156	8,178,580	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		513.46000	0.51346	584,650	10.80	0.00	0	20
R2030	On	05/08/2021	Bond Future	12.10	Call		14,890.77000	14.89077	15,437,710	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Put		4,089.14000	4.08914	3,743,630	11.12	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,136.66000	2.13666	2,353,790	11.12	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		8,901.41000	8.90141	8,409,960	10.80	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		876.06000	0.87606	760,440	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		4,036.22000	4.03622	4,362,350	11.54	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.43	Call		7,771.47000	7.77147	8,219,550	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		7,257.81000	7.25781	7,691,750	12.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		1,010.20000	1.01020	881,500	12.40	0.00	0	20
R2030	On	04/11/2021	Bond Future	10.59	Call		7,822.50000	7.82250	8,252,250	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,325.91000	1.32591	1,187,160	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		7,858.88000	7.85888	8,289,610	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,313.30000	1.31330	1,175,530	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,895.33000	7.89533	8,327,040	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,260.94000	1.26094	1,400,100	10.10	0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	04/11/2021	Bond Future	8.77	Put			5,235.19000	5.23519	4,872,390	10.43	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,182.31000	2.18231	2,388,010	10.43	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,084.78000	11.08478	11,583,070	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,300.79000	1.30079	1,164,000	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			550.12000	0.55012	479,910	11.62	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put			7,172.66000	7.17266	6,743,320	10.10	0.00	0	
Total R2030 Option												0.00	0	25,90
Total For R2030												743,318,613.46	7,670	170,23
R2032	On	04/02/2021	Bond Future			9.57638	94.00862	9.66891	93.42422		12.59	124,185,387.02	1,321	11,80
R2032	On	06/05/2021	Bond Future			9.77849	90.80382	9.87477	90.21411		13.94	361,580,811.24	3,982	125,70
R2032	On	05/08/2021	Bond Future			9.98277	91.77894	10.08306	91.18321		13.47	0.00	0	
R2032	On	04/11/2021	Bond Future			10.19489	88.60125	10.29942	87.99928		13.19	0.00	0	
Total R2032 Future												485,766,198.26	5,303	137,62
R2032	On	04/02/2021	Bond Future	9.62	Call			454.37000	0.45437	574,990	12.45	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put			762.64000	0.76264	298,860	12.45	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call			481.62000	0.48162	614,000	12.46	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put			2,454.97000	2.45497	1,856,960	12.02	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call			29.12000	0.02912	15,510	12.02	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call			6,861.04000	6.86104	7,445,440	14.15	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put			726.75000	0.72675	274,730	12.46	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call			428.19000	0.42819	537,430	12.44	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put			0.00000	0.00000	0,000	14.15	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put			799.66000	0.79966	324,500	12.44	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put			5,763.25000	5.76325	5,178,840	11.68	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call			0.01000	0.00001	0,000	11.68	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.10	Call			12,359.42000	12.35942	12,926,850	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			84.70000	0.08470	62,420	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			1,473.77000	1.47377	1,255,160	14.29	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,192.14000	4.19214	4,563,240	14.29	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call			12,407.43000	12.40743	12,975,250	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			82.95000	0.08295	61,060	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			12,455.41000	12.45541	13,023,620	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			81.23000	0.08123	59,730	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			14,595.62000	14.59562	15,176,260	15.38	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			30.14000	0.03014	21,070	15.38	0.00	0	70
R2032	On	05/08/2021	Bond Future	11.35	Put			1,171.94000	1.17194	1,033,500	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			8,291.87000	8.29187	8,750,250	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,159.48000	1.15948	1,022,130	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,332.20000	8.33220	8,791,670	14.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	05/08/2021	Bond Future	11.37	Put		1,147.12000	1.14712	1,010,860	14.67	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		8,251.59000	8.25159	8,708,880	14.67	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,474.49000	1.47449	1,330,300	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		7,503.52000	7.50352	7,068,430	12.44	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,699.72000	1.69972	1,866,600	12.44	0.00	0	7(
R2032	On	04/11/2021	Bond Future	11.70	Call		9,013.33000	9.01333	9,472,060	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		13,409.21000	13.40921	13,949,490	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		495.53000	0.49553	433,840	14.32	0.00	0	7(
R2032	On	04/11/2021	Bond Future	11.71	Call		9,051.02000	9.05102	9,510,690	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,461.45000	1.46145	1,318,210	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,448.49000	1.44849	1,306,190	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,975.68000	8.97568	9,433,460	14.32	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		5,531.35000	5.53135	5,164,610	12.87	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,783.64000	2.78364	3,018,870	12.87	0.00	0	7(
Total R2032 Option											0.00	0	5,97
Total For R2032											485,766,198.26	5,303	143,55
R2035	On	04/02/2021	Bond Future			10.34210	93.21461	10.45483	92.45877	13.82	276,567,747.87	2,967	36,8
R2035	On	06/05/2021	Bond Future			10.55002	89.67292	10.66720	88.91011	15.74	155,851,534.96	1,738	97,8
R2035	On	05/08/2021	Bond Future			10.76342	90.63557	10.88546	89.86480	15.26	0.00	0	
R2035	On	04/11/2021	Bond Future			10.98380	87.11640	11.11087	86.33763	14.97	0.00	0	
Total R2035 Future											432,419,282.83	4,705	134,65
R2035	On	04/02/2021	Bond Future	10.05	Call		25.40000	0.02540	16,340	13.09	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		2,783.90000	2.78390	2,019,000	13.09	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		4,401.95000	4.40195	5,154,670	15.00	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		3.12000	0.00312	0,000	15.00	0.00	0	6(
R2035	On	04/02/2021	Bond Future	10.06	Call		28.47000	0.02847	19,180	13.11	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put		2,717.34000	2.71734	1,952,210	13.11	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		22.61000	0.02261	13,870	13.08	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		2,850.82000	2.85082	2,086,240	13.08	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		66.14000	0.06614	60,650	13.26	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		2,200.71000	2.20071	1,439,380	13.26	0.00	0	6(
R2035	On	06/05/2021	Bond Future	12.91	Call		13,026.46000	13.02646	13,755,370	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		122.67000	0.12267	88,770	17.48	0.00	0	6(
R2035	On	06/05/2021	Bond Future	10.40	Put		3,789.56000	3.78956	3,317,780	15.31	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Call		12,343.25000	12.34325	13,063,840	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put		158.85000	0.15885	116,630	17.48	0.00	0	1,6(
R2035	On	06/05/2021	Bond Future	10.81	Put		2,440.43000	2.44043	2,081,750	15.81	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		1,853.94000	1.85394	1,556,950	16.13	0.00	0	5(
R2035	On	06/05/2021	Bond Future	11.15	Put		1,654.50000	1.65450	1,381,090	16.30	0.00	0	

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		4,697.77000	4.69777	5,187,170	16.30	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.24	Put		4,437.55000	4.43755	3,921,680	15.07	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,609.30000	1.60930	1,856,240	15.07	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.37	Call		10,389.38000	10.38938	11,076,820	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		2,035.95000	2.03595	2,326,980	15.31	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.55	Call		6,496.09000	6.49609	7,066,030	17.06	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,048.00000	1.04800	855,130	17.06	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		8,705.53000	8.70553	9,350,250	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		559.36000	0.55936	441,270	17.48	0.00	0	70
R2035	On	06/05/2021	Bond Future	12.36	Call		10,340.75000	10.34075	11,027,150	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,357.07000	3.35707	3,761,200	15.81	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.32	Call		5,439.84000	5.43984	5,966,250	16.61	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,361.97000	1.36197	1,125,570	16.61	0.00	0	70
R2035	On	06/05/2021	Bond Future	10.05	Call		1,172.42000	1.17242	1,368,850	14.75	0.00	0	50
R2035	On	06/05/2021	Bond Future	11.05	Call		4,279.77000	4.27977	4,745,590	16.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		324.55000	0.32455	248,140	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		319.18000	0.31918	243,810	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		10,292.14000	10.29214	10,977,500	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		329.99000	0.32999	252,540	17.48	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Call		2,483.31000	2.48331	2,816,100	15.52	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		3,246.25000	3.24625	2,816,230	15.52	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		5,301.32000	5.30132	4,734,940	14.75	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		48,225.92000	48.22592	47,455,160	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.03000	0.00003	0,030	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		48,459.21000	48.45921	47,688,440	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.03000	0.00003	0,040	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put		7,340.24000	7.34024	6,781,010	14.49	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,650.90000	1.65090	1,862,440	14.49	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		5,707.36000	5.70736	6,178,130	16.03	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		48,342.50000	48.34250	47,571,740	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,743.66000	2.74366	2,443,660	16.03	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.31	Call		0.03000	0.00003	0,040	14.18	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,591.40000	3.59140	3,951,280	15.28	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,320.36000	4.32036	3,909,470	15.28	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.23	Put		7,782.99000	7.78299	7,248,350	14.22	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,164.50000	2.16450	2,408,630	14.22	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.12	Put		8,288.24000	8.28824	7,734,850	14.10	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,930.74000	1.93074	2,156,120	14.10	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,789.19000	6.78919	7,282,830	15.86	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,738.82000	9.73882	10,331,280	16.26	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 Intere
R2035	On	04/11/2021	Bond Future	12.53	Put			1,704.48000	1.70448	1,518,170	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			9,662.02000	9.66202	10,252,180	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,732.96000	1.73296	1,544,350	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call			9,700.40000	9.70040	10,291,710	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			4,625.54000	4.62554	4,237,560	15.04	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Call			3,110.14000	3.11014	3,422,030	14.62	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			14,921.21000	14.92121	15,625,650	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			528.05000	0.52805	453,720	16.26	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.08	Call			4,437.30000	4.43730	4,828,090	15.04	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,718.67000	1.71867	1,531,210	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			3,024.74000	3.02474	2,739,610	15.86	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.62	Put			6,176.73000	6.17673	5,709,850	14.62	0.00	0	
Total R2035 Option												0.00	0	15,77
Total For R2035												432,419,282.83	4,705	150,42
R2037	On	04/02/2021	Bond Future			10.59143	84.25693	10.70901	83.47505		15.64	5,223,929.66	62	50,43
R2037	On	06/05/2021	Bond Future			10.79998	85.09827	10.92221	84.30905		16.91	14,636,902.44	172	125,66
R2037	On	05/08/2021	Bond Future			11.01591	81.75620	11.14325	80.95871		17.23	0.00	0	
R2037	On	04/11/2021	Bond Future			11.22718	82.61739	11.35960	81.81160		16.07	0.00	0	
Total R2037 Future												19,860,832.10	234	176,10
R2037	On	04/02/2021	Bond Future	10.28	Call			22.79000	0.02279	14,170	14.80	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			2,929.77000	2.92977	2,139,270	14.80	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			25.52000	0.02552	16,620	14.82	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			2,863.02000	2.86302	2,072,240	14.82	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call			7,733.12000	7.73312	8,515,000	17.73	0.00	0	;
R2037	On	04/02/2021	Bond Future	11.90	Call			7,333.27000	7.33327	8,115,140	17.73	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			0.01000	0.00001	0,000	17.73	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			1,688.52000	1.68852	934,670	15.22	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			0.00000	0.00000	0,000	17.73	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.85	Call			1,231.21000	1.23121	1,746,320	15.80	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			308.06000	0.30806	41,290	15.80	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.35	Call			48.37000	0.04837	40,190	14.95	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			2,996.86000	2.99686	2,206,710	14.78	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put			0.00000	0.00000	0,000	17.73	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call			20.31000	0.02031	12,040	14.78	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			2,470.72000	2.47072	1,680,660	14.95	0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Put			7,458.79000	7.45879	6,676,910	14.34	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			0.00000	0.00000	0,000	14.34	0.00	0	;
R2037	On	04/02/2021	Bond Future	10.48	Call			155.41000	0.15541	183,440	15.22	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call			16,796.16000	16.79616	17,578,040	17.73	0.00	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
R2037	On	06/05/2021	Bond Future	12.42	Put		486.64000	0.48664	379,400	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		9,341.81000	9.34181	10,025,070	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		479.31000	0.47931	373,350	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		9,388.34000	9.38834	10,072,880	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		472.06000	0.47206	367,380	18.75	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		9,295.31000	9.29531	9,977,290	18.75	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,220.49000	8.22049	8,804,750	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,706.94000	1.70694	1,493,710	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		8,259.35000	8.25935	8,845,040	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,691.15000	1.69115	1,479,350	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,298.25000	8.29825	8,885,380	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,675.47000	1.67547	1,465,110	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,716.71000	1.71671	1,526,530	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,821.00000	9.82100	10,434,340	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,744.47000	1.74447	1,552,020	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		9,858.32000	9.85832	10,472,790	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,730.55000	1.73055	1,539,230	17.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,895.67000	9.89567	10,511,280	17.45	0.00	0	
Total R2037 Option											0.00	0	74
Total For R2037											19,860,832.10	234	176,84
R2040	On	04/02/2021	Bond Future			10.72620	86.34114	10.82869	85.61378	15.51	25,470,636.30	295	51,8
R2040	On	06/05/2021	Bond Future			10.93043	87.20337	11.03702	86.46915	17.26	5,668,219.05	65	75,4
R2040	On	05/08/2021	Bond Future			11.14185	83.63352	11.25293	82.89172	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future			11.34825	84.51450	11.46381	83.76496	16.41	0.00	0	
Total R2040 Future											31,138,855.35	360	127,3
R2040	On	04/02/2021	Bond Future	10.41	Call		21.81000	0.02181	11,070	14.83	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		3,056.38000	3.05638	2,318,280	14.83	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		24.61000	0.02461	13,170	14.86	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		4,317.63000	4.31763	3,588,620	14.40	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		1.94000	0.00194	0,290	14.40	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,982.17000	4.98217	5,707,480	17.40	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		5,626.37000	5.62637	4,898,920	14.14	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		0.09000	0.00009	0,000	14.14	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		6,056.55000	6.05655	6,783,590	17.75	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		3,128.43000	3.12843	2,391,040	14.81	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put		10,330.68000	10.33068	9,603,320	13.98	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		0.00000	0.00000	0,000	13.98	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.42	Put		2,984.72000	2.98472	2,245,920	14.86	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		19.30000	0.01930	9,270	14.81	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/02/2021	Bond Future	11.74	Put		0.32000	0.00032	0,000	17.75	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.57	Put		2.05000	0.00205	0,000	17.40	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		9,659.59000	9.65959	8,932,230	13.98	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		0.00000	0.00000	0,000	13.98	0.00	0	80
R2040	On	06/05/2021	Bond Future	12.43	Put		592.42000	0.59242	476,610	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,366.43000	9.36643	9,986,180	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		583.67000	0.58367	469,200	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,269.50000	9.26950	9,886,570	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,706.46000	1.70646	1,447,490	18.29	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,293.35000	5.29335	5,768,600	18.29	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		13,983.02000	13.98302	14,684,830	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		601.28000	0.60128	484,130	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		124.94000	0.12494	92,530	19.28	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		9,317.94000	9.31794	9,936,350	19.28	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		3,822.41000	3.82241	3,379,860	17.02	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,387.02000	2.38702	2,678,690	17.02	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Call		9,139.24000	9.13924	9,694,660	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		1,604.76000	1.60476	1,418,380	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,180.79000	9.18079	9,737,500	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,589.55000	1.58955	1,404,460	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,097.74000	9.09774	9,651,860	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,527.84000	3.52784	3,855,820	17.46	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		3,334.39000	3.33439	3,012,720	18.05	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,267.18000	5.26718	5,687,310	18.05	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		19,135.12000	19.13512	19,854,230	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,620.09000	1.62009	1,432,410	19.36	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		118.83000	0.11883	96,140	19.36	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		4,891.07000	4.89107	4,477,250	17.46	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,285.36000	10.28536	10,853,460	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		1,820.41000	1.82041	1,638,970	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,324.56000	10.32456	10,893,740	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,805.77000	1.80577	1,625,410	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,246.19000	10.24619	10,813,220	17.85	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,835.15000	1.83515	1,652,640	17.85	0.00	0	
Total R2040 Option											0.00	0	7,50
Total For R2040											31,138,855.35	360	134,80
R2044	On	04/02/2021	Bond Future			10.78074	83.06312	10.88816	82.29336	16.25	14,868,298.48	179	16,60
R2044	On	06/05/2021	Bond Future			10.97654	83.89260	11.08829	83.11555	18.14	15,016,775.40	179	53,20
R2044	On	05/08/2021	Bond Future			11.17901	80.41244	11.29551	79.62728	18.58	0.00	0	

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			11.37635	81.25946	11.49757	80.46616		17.22	0.00	0	
Total R2044 Future												29,885,073.88	358	69,94
R2044	On	04/02/2021	Bond Future	10.84	Call			514.54000	0.51454	720,710	15.94	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put			858.15000	0.85815	294,560	15.94	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call			1.28000	0.00128	0,180	14.74	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			4,446.82000	4.44682	3,675,960	14.74	0.00	0	26
R2044	On	04/02/2021	Bond Future	9.66	Put			9,577.36000	9.57736	8,807,600	14.62	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call			0.01000	0.00001	0,000	14.63	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call			3.94000	0.00394	1,020	14.86	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			3,908.67000	3.90867	3,135,990	14.86	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			0.00000	0.00000	0,000	14.62	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.37	Call			4.58000	0.00458	1,280	14.87	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			3,832.51000	3.83251	3,059,450	14.87	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			3.38000	0.00338	0,810	14.84	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			3,985.02000	3.98502	3,212,690	14.84	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Put			6,423.88000	6.42388	5,654,110	14.63	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Call			9,415.92000	9.41592	10,073,250	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			9,129.32000	9.12932	9,778,230	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			2,235.09000	2.23509	1,909,380	18.83	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call			6,083.85000	6.08385	6,620,750	19.75	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put			1,478.97000	1.47897	1,238,820	19.75	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.35	Put			2,357.59000	2.35759	2,019,490	18.72	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			4,129.16000	4.12916	4,568,110	18.72	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put			637.27000	0.63727	510,560	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			592.49000	0.59249	472,770	20.27	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			6,603.80000	6.60380	7,161,180	20.02	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			1,317.70000	1.31770	1,098,030	20.02	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			9,081.68000	9.08168	9,729,150	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			655.97000	0.65597	526,390	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			3,083.22000	3.08322	2,679,150	18.29	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	10.70	Put			4,641.06000	4.64106	4,126,020	17.67	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			1,886.04000	1.88604	2,148,050	17.67	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call			4,337.62000	4.33762	4,788,960	18.83	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			646.56000	0.64656	518,420	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			9,177.00000	9.17700	9,827,340	20.27	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call			3,163.92000	3.16392	3,536,900	18.29	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			9,526.44000	9.52644	10,127,010	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			1,503.93000	1.50393	1,319,340	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			9,443.78000	9.44378	10,041,740	20.36	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/08/2021	Bond Future	12.59	Put		1,532.73000	1.53273	1,345,530	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		9,485.09000	9.48509	10,084,360	20.36	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,518.27000	1.51827	1,332,380	20.36	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,896.48000	1.89648	1,701,700	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		10,205.12000	10.20512	10,804,780	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,881.50000	1.88150	1,687,860	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		10,128.15000	10.12815	10,725,530	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,911.56000	1.91156	1,715,640	18.73	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		10,166.62000	10.16662	10,765,140	18.73	0.00	0	
Total R2044 Option											0.00	0	19,35
Total For R2044											29,885,073.88	358	89,34
R2048	On	04/02/2021	Bond Future			10.70073	86.76166	10.80315	86.00314	15.57	810,440,666.06	9,341	79,9%
R2048	On	06/05/2021	Bond Future			10.88451	83.21860	10.99103	82.45293	18.43	777,344,942.60	9,341	123,6%
R2048	On	05/08/2021	Bond Future			11.07247	84.11195	11.18343	83.33835	17.92	0.00	0	
R2048	On	04/11/2021	Bond Future			11.26503	80.58714	11.38062	79.80539	17.48	0.00	0	
Total R2048 Future											1,587,785,608.66	18,682	203,57
R2048	On	04/02/2021	Bond Future	10.47	Call		49.56000	0.04956	37,280	15.01	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		2,562.69000	2.56269	1,791,890	15.01	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		55.33000	0.05533	43,340	15.04	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		2,634.95000	2.63495	1,864,070	14.98	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Put		700.87000	0.70087	207,190	15.67	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call		677.72000	0.67772	942,560	15.67	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	9.80	Put		7,993.63000	7.99363	7,235,110	13.94	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call		0.00000	0.00000	0,000	13.94	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put		2,491.07000	2.49107	1,720,560	15.04	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put		2.68000	0.00268	0,000	17.38	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		4,853.39000	4.85339	5,609,230	17.38	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put		900.27000	0.90027	326,090	15.57	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		508.17000	0.50817	692,510	15.57	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		44.30000	0.04430	31,940	14.98	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		9,372.09000	9.37209	10,015,130	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		624.03000	0.62403	501,400	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		9,420.93000	9.42093	10,065,380	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		614.87000	0.61487	493,650	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		9,323.27000	9.32327	9,964,900	20.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		633.30000	0.63330	509,260	20.66	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,491.42000	1.49142	1,310,940	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		9,786.72000	9.78672	10,381,120	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,477.17000	1.47717	1,297,970	19.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	05/08/2021	Bond Future	12.52	Call		9.82923000	9.82923	10,424,900	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,463.04000	1.46304	1,285,110	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		9,744.24000	9.74424	10,337,360	19.67	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		10,572.15000	10.57215	11,171,370	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,779.04000	1.77904	1,596,510	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		10,611.74000	10.61174	11,212,060	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,764.60000	1.76460	1,583,170	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		10,532.59000	10.53259	11,130,700	19.02	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,793.59000	1.79359	1,609,950	19.02	0.00	0	
Total R2048 Option											0.00	0	4,28
Total For R2048											1,587,785,608.66	18,682	207,8
R209	On	04/02/2021	Bond Future			10.26049	71.75880	10.36283	71.16174	17.25	7,678,191.60	107	17,8
R209	On	06/05/2021	Bond Future			10.44644	69.33639	10.55249	68.73371	18.58	14,837,987.46	214	28,1
R209	On	05/08/2021	Bond Future			10.63332	70.08096	10.74328	69.47205	17.90	0.00	0	
R209	On	04/11/2021	Bond Future			10.82519	67.67937	10.93924	67.06411	17.62	0.00	0	1,7
Total R209 Future											22,516,179.06	321	47,8
R209	On	04/02/2021	Bond Future	10.11	Call		145.45000	0.14545	135,050	17.08	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		1,634.04000	1.63404	1,026,580	17.08	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call		156.15000	0.15615	148,320	17.09	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		1,584.99000	1.58499	980,100	17.09	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		135.32000	0.13532	122,700	17.07	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		1,683.73000	1.68373	1,074,050	17.07	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		1,626.69000	1.62669	1,394,400	19.31	0.00	0	3,5
R209	On	06/05/2021	Bond Future	10.00	Put		4,530.93000	4.53093	4,098,380	18.03	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		1,305.68000	1.30568	1,475,810	18.03	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		6,388.88000	6.38888	6,851,320	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,844.33000	1.84433	2,064,360	18.33	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call		5,020.38000	5.02038	5,432,530	19.82	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		1,240.02000	1.24002	1,049,490	19.82	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.25	Call		9,002.86000	9.00286	9,538,860	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		879.36000	0.87936	1,004,120	17.74	0.00	0	8,2
R209	On	06/05/2021	Bond Future	11.00	Call		4,087.83000	4.08783	4,458,220	19.31	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		325.78000	0.32578	257,390	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		8,961.62000	8.96162	9,496,770	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		320.65000	0.32065	253,120	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		8,879.19000	8.87919	9,412,600	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		825.58000	0.82558	685,340	20.37	0.00	0	3,7
R209	On	06/05/2021	Bond Future	10.25	Put		3,583.72000	3.58372	3,201,070	18.33	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Call		2,772.59000	2.77259	3,065,150	18.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/05/2021	Bond Future	10.60	Put		2,505.05000	2.50505	2,194,930	18.70	0.00	0	6,21
R209	On	06/05/2021	Bond Future	9.75	Put		5,635.80000	5.63580	5,157,880	17.74	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		330.98000	0.33098	261,710	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		315.60000	0.31560	248,920	20.37	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.23	Call		8,920.39000	8.92039	9,454,680	20.37	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Put		3,245.29000	3.24529	2,883,280	18.43	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		2,087.89000	2.08789	2,328,560	18.43	0.00	0	1,00
R209	On	05/08/2021	Bond Future	11.80	Put		1,600.06000	1.60006	1,426,440	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,104.01000	7.10401	7,540,440	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,585.40000	1.58540	1,412,920	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,036.12000	7.03612	7,470,270	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,614.83000	1.61483	1,440,070	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,070.04000	7.07004	7,505,330	19.45	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,127.54000	2.12754	1,940,780	19.10	0.00	0	5,50
R209	On	04/11/2021	Bond Future	12.18	Call		8,051.10000	8.05110	8,497,100	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,853.28000	1.85328	1,684,020	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,083.23000	8.08323	8,530,170	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,838.93000	1.83893	1,670,610	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,019.01000	8.01901	8,464,060	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,980.99000	2.98099	3,234,930	17.13	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		5,395.88000	5.39588	5,034,560	17.13	0.00	0	5,50
R209	On	04/11/2021	Bond Future	9.50	Put		9,608.61000	9.60861	9,123,790	16.60	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,211.31000	1.21131	1,341,750	16.60	0.00	0	3,71
R209	On	04/11/2021	Bond Future	12.00	Call		7,479.71000	7.47971	7,908,210	19.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,867.72000	1.86772	1,697,510	19.10	0.00	0	
Total R209 Option											0.00	0	61,07
Total For R209											22,516,179.06	321	108,91
R210	On	04/02/2021	Bond Future			196.25309	196.25309	196.25459	196.25459		0.00	0	81
R210	On	06/05/2021	Bond Future			195.55065	195.55065	195.55087	195.55087		0.00	0	1,11
R210	On	05/08/2021	Bond Future			197.69791	197.69791	197.69856	197.69856		0.00	0	
R210	On	04/11/2021	Bond Future			197.08865	197.08865	197.08684	197.08684		0.00	0	
Total R210 Future											0.00	0	2,04
Total For R210											0.00	0	2,04
R212	On	04/02/2021	Bond Future			170.36303	170.36303	170.33512	170.33512		4,259,075.75	25	3,81
R212	On	06/05/2021	Bond Future			172.10664	172.10664	172.07936	172.07936		4,302,666.00	25	3,40
R212	On	05/08/2021	Bond Future			171.66602	171.66602	171.63675	171.63675		0.00	0	
R212	On	04/11/2021	Bond Future			173.51394	173.51394	173.48446	173.48446		8,675,697.00	50	
Total R212 Future											17,237,438.75	100	7,21
Total For R212											17,237,438.75	100	7,21

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R213	On	04/02/2021	Bond Future			9.16594	89.09346	9.24835	88.61141		12.41	31,717,271.76	356	6
R213	On	06/05/2021	Bond Future			9.35380	86.45553	9.43946	85.96913		13.32	30,778,168.68	356	8,7
R213	On	05/08/2021	Bond Future			9.54586	87.38356	9.63507	86.89219		12.84	0.00	0	
R213	On	04/11/2021	Bond Future			9.74681	84.77520	9.83974	84.27875		12.59	0.00	0	
Total R213 Future												62,495,440.44	712	9,42
R213	On	04/02/2021	Bond Future	9.40	Call			1,110.35000	1.11035	1,401,050	12.56	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			232.44000	0.23244	41,090	12.56	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,153.00000	1.15300	1,453,770	12.57	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			217.62000	0.21762	36,340	12.57	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,068.41000	1.06841	1,348,800	12.55	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			248.03000	0.24803	46,370	12.55	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			38.44000	0.03844	27,910	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			12,537.31000	12.53731	13,012,750	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			40.26000	0.04026	29,300	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			12,582.21000	12.58221	13,057,860	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			39.34000	0.03934	28,590	14.61	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			12,627.09000	12.62709	13,102,960	14.61	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			7,157.77000	7.15777	7,523,950	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			1,170.22000	1.17022	1,045,030	13.94	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call			4,758.90000	4.75890	5,059,320	13.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			2,046.79000	2.04679	1,855,840	13.17	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Call			2,402.09000	2.40209	2,597,140	12.57	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call			7,419.68000	7.41968	7,792,630	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			1,084.47000	1.08447	966,050	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,457.35000	7.45735	7,831,260	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,072.64000	1.07264	955,180	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,382.07000	7.38207	7,754,070	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			1,096.40000	1.09640	977,030	13.94	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			4,041.66000	4.04166	3,745,340	12.57	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,480.08000	1.48008	1,350,280	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,884.03000	7.88403	8,251,520	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,466.95000	1.46695	1,337,990	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,814.45000	7.81445	8,180,260	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,493.30000	1.49330	1,362,660	13.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,849.21000	7.84921	8,215,860	13.65	0.00	0	
Total R213 Option												0.00	0	60
Total For R213												62,495,440.44	712	10,02
R214	On	04/02/2021	Bond Future			10.63558	68.88441	10.73795	68.27928		18.71	0.00	0	9,6
R214	On	06/05/2021	Bond Future			10.81698	66.29662	10.92311	65.68584		20.28	0.00	0	11,8

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R214	On	05/08/2021			11.00195	67.00834	11.11215	66.39119		19.51		0.00	0	
R214	On	04/11/2021			11.19136	64.43756	11.30578	63.81388		19.24		0.00	0	
Total R214 Future												0.00	0	21,44
R214	On	04/02/2021	10.32	Call			40.27000	0.04027	21,960	18.07		0.00	0	
R214	On	04/02/2021	10.32	Put			2,567.75000	2.56775	1,944,310	18.07		0.00	0	
R214	On	04/02/2021	10.33	Call			44.16000	0.04416	25,090	18.09		0.00	0	
R214	On	04/02/2021	10.33	Put			2,509.37000	2.50937	1,885,170	18.09		0.00	0	
R214	On	04/02/2021	10.31	Call			36.69000	0.03669	19,170	18.05		0.00	0	
R214	On	04/02/2021	10.31	Put			2,626.52000	2.62652	2,003,870	18.05		0.00	0	
R214	On	06/05/2021	12.25	Call			7,547.97000	7.54797	8,046,120	22.26		0.00	0	
R214	On	06/05/2021	12.25	Put			627.94000	0.62794	515,310	22.26		0.00	0	
R214	On	06/05/2021	12.26	Call			7,586.94000	7.58694	8,086,260	22.26		0.00	0	
R214	On	06/05/2021	12.26	Put			619.40000	0.61940	507,940	22.26		0.00	0	
R214	On	06/05/2021	12.27	Call			7,625.94000	7.62594	8,126,420	22.26		0.00	0	
R214	On	06/05/2021	12.27	Put			610.96000	0.61096	500,660	22.26		0.00	0	
R214	On	05/08/2021	12.03	Put			1,946.71000	1.94671	1,750,430	21.21		0.00	0	
R214	On	05/08/2021	12.01	Call			6,672.75000	6.67275	7,091,280	21.21		0.00	0	
R214	On	05/08/2021	12.01	Put			1,980.13000	1.98013	1,781,510	21.21		0.00	0	
R214	On	05/08/2021	12.02	Call			6,705.06000	6.70506	7,124,760	21.21		0.00	0	
R214	On	05/08/2021	12.02	Put			1,963.36000	1.96336	1,765,910	21.21		0.00	0	
R214	On	05/08/2021	12.03	Call			6,737.43000	6.73743	7,158,300	21.21		0.00	0	
R214	On	04/11/2021	12.48	Call			7,962.06000	7.96206	8,404,090	20.87		0.00	0	
R214	On	04/11/2021	12.48	Put			2,093.42000	2.09342	1,911,770	20.87		0.00	0	
R214	On	04/11/2021	12.46	Call			7,900.38000	7.90038	8,340,530	20.87		0.00	0	
R214	On	04/11/2021	12.46	Put			2,124.13000	2.12413	1,940,600	20.87		0.00	0	
R214	On	04/11/2021	12.47	Call			7,931.21000	7.93121	8,372,300	20.87		0.00	0	
R214	On	04/11/2021	12.47	Put			2,108.73000	2.10873	1,926,140	20.87		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	21,44
Total for Bond												4,733,465,527.74	49,346	1,552,72
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			760.75800	760.75800	756.03800	756.03800			7,607,580.00	1	97
GOVI	On	06/05/2021	GOVI			768.34700	768.34700	763.59200	763.59200			0.00	0	97
GOVI	On	05/08/2021	GOVI			776.50100	776.50100	771.70300	771.70300			0.00	0	
GOVI	On	04/11/2021	GOVI			784.76200	784.76200	779.91400	779.91400			0.00	0	
Total GOVI Future												7,607,580.00	1	97
GOVI	On	04/02/2021	GOVI	750.95	Call			50,880.00000	5.08800	98,080,000		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			50,780.00000	5.07800	97,980,000		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			50,980.00000	5.09800	98,180,000		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			849,220.00000	84.92200	896,770,000		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			849,120.00000	84.91200	896,670,000		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			849,020.00000	84.90200	896,570,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			525,530.00000	52.55300	573,510,000		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			525,730.00000	52.57300	573,710,000		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			525,630.00000	52.56300	573,610,000		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			515,040.00000	51.50400	563,520,000		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			514,940.00000	51.49400	563,420,000		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			515,140.00000	51.51400	563,620,000		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												7,607,580.00	1	97

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												7,607,580.00	1	97
AL37	On	04/02/2021	Index Future			793.74100	793.74100	791.76800	791.76800			0.00	0	
AL37	On	06/05/2021	Index Future			801.65900	801.65900	799.67900	799.67900			0.00	0	
AL37	On	05/08/2021	Index Future			810.16700	810.16700	808.17300	808.17300			0.00	0	
AL37	On	04/11/2021	Index Future			818.78600	818.78600	816.77200	816.77200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/02/2021	Index Future			879.50000	879.50000	874.12400	874.12400			0.00	0	
AL7T	On	06/05/2021	Index Future			888.27300	888.27300	882.85700	882.85700			0.00	0	
AL7T	On	05/08/2021	Index Future			897.70000	897.70000	892.23500	892.23500			0.00	0	
AL7T	On	04/11/2021	Index Future			907.25000	907.25000	901.72900	901.72900			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/02/2021	Index Future			769.63700	769.63700	764.84600	764.84600			0.00	0	8
ALBI	On	06/05/2021	Index Future			777.31400	777.31400	772.48700	772.48700			0.00	0	27
ALBI	On	05/08/2021	Index Future			785.56400	785.56400	780.69300	780.69300			0.00	0	
ALBI	On	04/11/2021	Index Future			793.92100	793.92100	788.99900	788.99900			0.00	0	
Total ALBI Future												0.00	0	35
Total For ALBI												0.00	0	35
IGOV	On	04/02/2021	Index Future			273.71900	273.71900	273.68800	273.68800			221,712,390.00	81	12
IGOV	On	06/05/2021	Index Future			276.51800	276.51800	276.49100	276.49100			223,979,580.00	81	97
IGOV	On	05/08/2021	Index Future			279.52000	279.52000	279.49500	279.49500			0.00	0	
IGOV	On	04/11/2021	Index Future			282.56000	282.56000	282.53600	282.53600			0.00	0	
Total IGOV Future												445,691,970.00	162	1,05
Total For IGOV												445,691,970.00	162	1,05
Total for Index												445,691,970.00	162	1,44
JIBAR f	On	17/02/2021	Jibar Future			3.63500	96.36500	3.63500	96.36500			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.63500	96.36500	3.63500	96.36500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.57000	96.43000	3.56000	96.44000			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.56000	96.44000	3.55000	96.45000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.54500	96.45500	3.53500	96.46500			0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.55000	96.45000	3.54000	96.46000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.58000	96.42000	3.57000	96.43000			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			3.74500	96.25500	3.75500	96.24500			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			3.83000	96.17000	3.84000	96.16000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.08000	95.92000	4.09000	95.91000			0.00	0	20,00
JIBAR f	On	21/09/2022	Jibar Future			4.16500	95.83500	4.17500	95.82500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			4.43000	95.57000	4.43000	95.57000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total Jibar Future										0.00	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			90.59000	90.59000	90.58000	90.58000				0.00	0	
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 :										5,186,765,077.74	49,509	1,605,19
AA06 On 15/04/2021 Spot Bond					0.00000	100.19438				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.40000	103.67136	5.40000	103.65618				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.39500	303.00237	3.39500	302.97433				0.00	0	57,000,00
Total ABCPI3 SPOT										0.00	0	57,000,00
Total For ABCPI3										0.00	0	57,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.71782				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.18322				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.93644	9.65000	100.91031				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.99932				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.73881				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	101.59911				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	100.98792				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.23710				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.73218				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	103.29080				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.51791				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.41956				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.84549				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.06869				0.00	0	150,000,00
Total ABFN27 SPOT										0.00	0	150,000,00
Total For ABFN27										0.00	0	150,000,00
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.74984				0.00	0	150,000,00
Total ABFN28 SPOT										0.00	0	150,000,00
Total For ABFN28										0.00	0	150,000,00
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.69013				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.71188				0.00	0	

Contract 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	100.95581				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.52611				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.56292				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.27727				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.46322				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.77190				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.29238				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.12076				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.04914				0.00	0	300,000,00
Total ABFN39 SPOT										0.00	0	300,000,00
Total For ABFN39										0.00	0	300,000,00
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.33912				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.37675				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	99.59622				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.26861				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.27618				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.28163				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.57660				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.79402				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.83763				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.20731				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.56273				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.92162				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.04000	4.04000	4.04000	147.12808				0.00	0	100,000,00
Total ABKI03 SPOT										0.00	0	100,000,00
Total For ABKI03										0.00	0	100,000,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	74.43817	100.00000	74.27252				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			7.08000	7.08000	7.08000	140.16902			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.43208	100.00000	19.38861			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	99.94453			0.00	12,788,500	19,233,90
Total ABKS1 SPOT									0.00	12,788,500	19,233,90
Total For ABKS1									0.00	12,788,500	19,233,90
ABN05 On 18/04/2021 Spot Bond			2.68500	217.03261	2.68500	217.01674			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	147.18147			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.35000	4.35000	4.35000	187.00552			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	210.19685			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.24000	6.24000	6.24000	106.22166			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.64500	6.64500	6.64500	119.76480			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.90000	4.90000	4.90000	102.60365			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.43000	103.90788	4.43000	103.89537			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			4.74000	108.20720	4.74000	108.19319			0.00	0	

Contract 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			4.77000	110.63951	4.77000	110.62511				0.00	0	440,000,00
Total ABS15 SPOT										0.00	0	440,000,00
Total For ABS15										0.00	0	440,000,00
ABS16 On 11/11/2025 Spot Bond			6.21000	119.45729	6.21000	119.43711				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.42000	119.33410	7.42000	119.31009				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			5.21000	114.82405	5.21000	114.80774				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.75500	112.93826	6.75500	112.91753		33,775,000,000,000.00		5,000,000,000	5,430,000,00	
Total ABS7 SPOT								13,775,000,000,000.00		5,000,000,000	5,430,000,00	
Total For ABS7								13,775,000,000,000.00		5,000,000,000	5,430,000,00	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.17944	100.00000	13.14995				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.74500	1.74500	1.74500	316.37108				0.00	0	10,000,00
Total ABS12 SPOT										0.00	0	10,000,00
Total For ABS12										0.00	0	10,000,00
ABS14 On 31/01/2022 Spot Bond			1.16000	169.81600	1.16000	169.81057				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.52000	9.52000	9.52000	104.75906				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.76458				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.74068				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	100.71102				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.71463				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.21283				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.73854				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.73854				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.75889				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.75889				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	167.15886				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	170.18315				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.70026				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.69546				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.67751				0.00	0	
Total ACL222 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 ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.17731				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.12322				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.95146				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.96130				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.05609				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.53068				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.42468				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.04493				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	102.98361				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	100.34108				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	101.31443				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.23563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.23563				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.27463				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.22916				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.22699				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.25085				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.27469				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.35254				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.37628				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.16133				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.98890				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.93000	113.63652	5.93000	113.61848				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond					0.00000	101.04794				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.12666				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.12899				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.23607				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.46889				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.04788				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.12658				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.67709				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.96917				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.08725				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.16594				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.83426				0.00	0	
Total AHF7D1 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 AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.81000	113.02284	6.81000	113.00205				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.93000	111.55600	5.93000	111.53799				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.24500	94.74349	11.24500	94.71486				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.62000	164.83480	6.62000	164.80532				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.28719				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.54584				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.82098				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.02255				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.37263				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.98541				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.22550				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.63056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.84684				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.20000	224.87770	5.20000	224.84600				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.21500	202.74607	5.21500	202.71741				0.00	0	290,000,00
Total ASN037 SPOT										0.00	0	290,000,00
Total For ASN037										0.00	0	290,000,00
ASN11 On 07/03/2021 Spot Bond					0.00000	100.88077				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			2.14000	168.20251	2.14000	168.19260				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	98.06010				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	99.98400				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	99.98504				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14: On 31/01/2022 Spot Bond			2.18500	168.12898	2.18500	168.11887				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	54.02064				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	101.00298				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.24000	176.82819	5.24000	176.80305				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	99.92394				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.10641				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.92246				0.00	0	
Total ASN165 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 ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.82112				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.57334				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.16500	101.54796	5.16500	101.53364				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.63923				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.64905				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.70852				0.00	0	10,400,00
Total ASN204 SPOT										0.00	0	10,400,00
Total For ASN204										0.00	0	10,400,00
ASN20: On 24/08/2021 Spot Bond					0.00000	101.31288				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.49663				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.97569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.88690				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.81873				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.63880				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.13956				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.11638				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.04401				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.82011				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.58117				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.69308				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.89038				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.64500	4.64500	4.64500	98.95374				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	

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 28/02/2033 Spot Bond			5.33500	5.33500	5.33500	90.41033				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.65570				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.75048				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.91054				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.66073				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.27500	100.09737	5.27500	100.08296				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.70502				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	99.88715				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	99.88715				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.63918				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.67787				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.67510				0.00	0	
Total ASN354 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 ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.67510				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.97556				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.81265				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.66190				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.68703				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN380 On 29/10/2021 Spot Bond					0.00000	100.07178				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2021 Spot Bond					0.00000	100.76265				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2021 Spot Bond					0.00000	100.76265				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.80194				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.66789				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN390 On 20/11/2022 Spot Bond					0.00000	100.98920				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.72042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.66310				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.78272				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN416 On 05/12/2021 Spot Bond					0.00000	100.84177				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	
ASN421 On 20/12/2024 Spot Bond					0.00000	105.05733				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN442 On 17/06/2021 Spot Bond					0.00000	100.66392				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN445 On 17/06/2021 Spot Bond					0.00000	100.66392				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN446 On 22/06/2023 Spot Bond					0.00000	100.60734				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.62713				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN451 On 01/07/2023 Spot Bond					0.00000	100.84253				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN454 On 20/03/2023 Spot Bond					0.00000	101.29919				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	

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 21/12/2026 Spot Bond					0.00000	103.58353				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.22622				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.22839				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.26910				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	103.56501				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.07612				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.68206				0.00	0	400,000,00
Total ASN470 SPOT										0.00	0	400,000,00
Total For ASN470										0.00	0	400,000,00
ASN47: On 31/07/2023 Spot Bond					0.00000	100.06189				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.07371				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	103.41499				0.00	0	1,670,000,00
Total ASN473 SPOT										0.00	0	1,670,000,00
Total For ASN473										0.00	0	1,670,000,00
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	104.08287				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	99.89511				0.00	0	
Total ASN476 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 ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.68448				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.81864				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.39603				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	98.45500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.56440				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.68209				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.78117				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.76872				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.44620				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.67904				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.65551				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.67609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.67609				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 16/03/2021 Spot Bond					0.00000	100.57124				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN500 On 18/03/2021 Spot Bond					0.00000	100.56487				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN501 On 31/03/2021 Spot Bond					0.00000	100.42013				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN505 On 28/09/2025 Spot Bond					0.00000	100.66417				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	101.09427	9.00000	101.08493				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	100.99606	8.18000	100.98608				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	101.01764	8.36000	101.00778				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	101.01764	8.36000	101.00778				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.43727				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.32797				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51 On 14/04/2021 Spot Bond					0.00000	100.24336				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	100.09838	9.10000	100.07377				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	100.11892	11.05000	100.08917				0.00	0	690,000,00
Total ASN525 SPOT										0.00	0	690,000,00
Total For ASN525										0.00	0	690,000,00
ASN53 On 31/07/2024 Spot Bond			11.00000	100.11839	11.00000	100.08878				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 13/05/2021 Spot Bond					0.00000	99.85582				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	100.11314	10.50000	100.08484				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	100.96619		16,488,000,000,000.00		3,600,000,000	1,800,000,00	
Total ASN533 SPOT								16,488,000,000,000.00		3,600,000,000	1,800,000,00	
Total For ASN533								16,488,000,000,000.00		3,600,000,000	1,800,000,00	
ASN53 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.86301				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	100.11314	10.50000	100.08484				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.51744				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.02852				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.24943				0.00	0	
Total ASN542 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 ASN542										0.00	0	
ASN54 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.75376				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	100.11419	10.60000	100.08563				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	100.67047				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	101.80719	10.47000	100.08460				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			100.00000	18.48651	100.00000	18.44468				0.00	0	3,000,000,00
Total ASN558 SPOT										0.00	0	3,000,000,00
Total For ASN558										0.00	0	3,000,000,00
BAW21 On 24/03/2022 Spot Bond			5.33000	107.70560	5.33000	107.68994				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.38911	9.30000	103.36314				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	101.21136				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.33767				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.00844				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.93191				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.48302				0.00	0	

Contract 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			5.67000	103.09684	5.67000	103.08101				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.36247				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.05381				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.76443				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.75531				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.13000	8.13000	8.13000	107.00398				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.69549				0.00	0	1,390,000,00
Total BAYA70 SPOT										0.00	0	1,390,000,00
Total For BAYA70										0.00	0	1,390,000,00
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.99153				0.00	0	1,610,000,00
Total BAYA71 SPOT										0.00	0	1,610,000,00
Total For BAYA71										0.00	0	1,610,000,00
BAYA72 On 31/03/2026 Spot Bond			10.13000	10.13000	10.13000	112.26015				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.60619				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.68596				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	100.42225				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.42236				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.39648				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.78747				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.78747				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.38867				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.81051				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.78700				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.80996				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.76377				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.80982				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.90248				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	100.92463				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.92463				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.92463				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.94782				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	100.92523				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.30352				0.00	0	4,850,000.00
Total BAYB19 SPOT										0.00	0	4,850,000.00
Total For BAYB19										0.00	0	4,850,000.00
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.97123				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	99.93222				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.07500	7.07500	7.07500	108.21125				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.97032				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.36327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total BDX31 SPOT									0.00	0	
Total For BDX31									0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.43163			0.00	0	
Total BDX32 SPOT									0.00	0	
Total For BDX32									0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.89673			0.00	0	
Total BDX33 SPOT									0.00	0	
Total For BDX33									0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.93000	112.17413	6.93000	112.15302			0.00	0	
Total BGL07 SPOT									0.00	0	
Total For BGL07									0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.20621			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.55074			0.00	0	
Total BGL10 SPOT									0.00	0	
Total For BGL10									0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.83000	104.45585	6.83000	104.43663			0.00	0	
Total BGL11 SPOT									0.00	0	
Total For BGL11									0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.01990			0.00	0	
Total BGL12 SPOT									0.00	0	
Total For BGL12									0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.93000	108.41554	5.93000	108.39832			0.00	0	
Total BGL13 SPOT									0.00	0	
Total For BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.86016			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.65418			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.37197			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	101.64182				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.46372				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.70647				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.60922				0.00	1,000,000,000	1,000,000,000
Total BGT01 SPOT										0.00	1,000,000,000	1,000,000,000
Total For BGT01										0.00	1,000,000,000	1,000,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.86680				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.08302				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.30402				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.67000	112.09689	5.67000	112.07958				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.71546				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.97288				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.48680				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.08164				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 Interest
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.08233				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.38953				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.58600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	94.20200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.07900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.58978				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.16611				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.46312				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.95924				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.15214				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.56776				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	100.24794				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.00006				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.29831				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.32101				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.60977				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.89170				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			4.53000	104.37618	4.53000	104.36337				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.12351				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.82013				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.57000	114.49907	6.57000	114.47874				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			6.92000	115.53550	6.92000	115.51391				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.45000	117.28440	7.45000	117.26070				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.87000	106.77874	8.87000	104.11800				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	99.90322				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.64238				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.00025				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.90053				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.03724				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	101.32142				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.41870				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.19650				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.20850				0.00	0	40,315,20
Total CGR51 SPOT										0.00	0	40,315,20
Total For CGR51										0.00	0	40,315,20
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.91797				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	160.99500	3.14000	160.90107				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.11000	2.11000	2.11000	161.27608				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.36283	4.77000	112.29100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.47200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.28008				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.70000	114.66105	6.70000	114.64018				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	116.35052	8.70700	126.61600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	99.90019				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.13434				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	106.88371				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.52500	104.24569	5.52500	104.23003				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	102.85556	10.98000	102.82520				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	119.49400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	100.53453				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	122.14515	6.50000	122.00800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	106.42100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.68699				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
CLN394 On 20/09/2022 Spot Bond					0.00000	100.69307				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.19359				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.18279				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.42500	103.98783	5.42500	103.97262				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.11000	168.25156	2.11000	168.24179				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.35000	132.94272	5.35000	132.92332				0.00	0	230,000,00
Total CLN453 SPOT										0.00	0	230,000,00
Total For CLN453										0.00	0	230,000,00
CLN454 On 31/01/2025 Spot Bond			5.79000	130.77457	5.79000	130.75395				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	103.44900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.18789				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.31619				0.00	0	200,000,00
Total CLN458 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN458										0.00	0	200,000,00
CLN46 On 29/11/2021 Spot Bond					0.00000	101.45825				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.13000	108.09688	6.13000	108.07885				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	101.29770				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.77052				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.10016				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	101.33045				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47 On 23/06/2021 Spot Bond					0.00000	99.36600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN47 On 29/11/2021 Spot Bond			100.00000	57.69668	100.00000	57.56757				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48 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	
CLN48 On 20/05/2021 Spot Bond					0.00000	101.40876				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48 On 20/05/2021 Spot Bond					0.00000	101.48108				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48 On 02/12/2021 Spot Bond					0.00000	101.54963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.62500	104.88901	5.62500	104.87302				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	102.79100	10.16000	104.45900				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.93000	104.67535	5.93000	104.65845				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.09530				0.00	0	160,000,00
Total CLN490 SPOT										0.00	0	160,000,00
Total For CLN490										0.00	0	160,000,00
CLN490 On 20/06/2022 Spot Bond					0.00000	100.81156				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.05554				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.33000	116.05276	6.33000	116.03279				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.32080				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	101.11240				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 11/10/2022 Spot Bond					0.00000	100.38308				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.40481				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN504 On 11/10/2024 Spot Bond					0.00000	99.72665				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.96135				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.08722				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.99470				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.95324				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.88641	9.96000	103.85852				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.63706	10.01000	102.60953				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.12338				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.93168	9.60000	102.18744				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.78778				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.98782				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	99.82328				0.00	0	
Total CLN523 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 CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	103.74583	9.20000	103.72006				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.12708				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.64629				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.66362				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.16383				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.55568				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.73641				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.78778				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.75295				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.26382				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.30000	107.98099	8.30000	107.95674				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.86214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.13859				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.30064				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	133.33100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.99342				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
CLN543 On 17/01/2024 Spot Bond					0.00000	100.29415				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			7.77000	114.52295	7.77000	114.49923				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			7.82000	111.37961	7.82000	111.35601				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			7.91000	111.12775	7.91000	111.10394				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	312.50562				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN556 On 15/11/2023 Spot Bond					0.00000	101.22810				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	99.86887				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.06060				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.33307				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN560 On 20/12/2023 Spot Bond			100.00000		0.00000	121.31700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.87812				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	102.18599	10.19000	102.18703				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			7.77000	111.70679	7.77000	111.68327				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	99.92545				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.95929				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.72210				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.95016				0.00	0	
Total CLN567 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 CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.88568				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	99.80011				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	99.96231				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.00000	110.01414	8.00000	109.99030				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.86159				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.14971				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	99.88503				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.78301				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.82460				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.25282				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.49949				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.89739				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.93131				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	100.89285				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.22916				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.90464				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.46284				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.85894				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.71791				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.73175				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.87590				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.70791				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.77000	137.75301	3.77000	111.12519				0.00	0	340,000.00
Total CLN592 SPOT										0.00	0	340,000.00
Total For CLN592										0.00	0	340,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN593 On 24/11/2024 Spot Bond					0.00000	101.04121				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.55526				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.04121				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.77217				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.47101				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.78096				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.73175				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.73175				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.19200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	99.95349				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.97354				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.13069				0.00	0	
Total CLN605 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 CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.39213				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.26167				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.03798				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.45720	9.32000	102.43156				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	100.13396				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.38943				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.88077				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.99868				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.93124				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.57780				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.11200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.46357				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.79477				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.90462				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.08651				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.08624				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.07974				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.72800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.14103				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.99000	105.76721	5.99000	105.74996				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.28498				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	88.89524				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN628 On 31/07/2034 Spot Bond			11.99000	61.33943	11.99000	81.97158				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.99330				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.47000	108.17213	8.47000	108.14775				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.27875				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	100.97023				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.46500				0.00	0	1,290,000,00
Total CLN633 SPOT										0.00	0	1,290,000,00
Total For CLN633										0.00	0	1,290,000,00
CLN634 On 09/05/2022 Spot Bond					0.00000	101.23169				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.93431				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.98880				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.27252				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.19964				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	101.09662				0.00	0	
Total CLN639 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 CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.39711				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.23048				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.99470				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.71766				0.00	0	500,000,00
Total CLN645 SPOT										0.00	0	500,000,00
Total For CLN645										0.00	0	500,000,00
CLN64 On 29/01/2022 Spot Bond					0.00000	100.07229				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.71894				0.00	0	2,420,000,00
Total CLN647 SPOT										0.00	0	2,420,000,00
Total For CLN647										0.00	0	2,420,000,00
CLN64 On 19/08/2025 Spot Bond					0.00000	101.27252				0.00	0	2,300,000,00
Total CLN648 SPOT										0.00	0	2,300,000,00
Total For CLN648										0.00	0	2,300,000,00
CLN64 On 31/05/2026 Spot Bond					0.00000	100.95775				0.00	0	450,000,00
Total CLN649 SPOT										0.00	0	450,000,00
Total For CLN649										0.00	0	450,000,00
CLN65 On 19/08/2025 Spot Bond					0.00000	101.27252				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.00237				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.27252				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 18/02/2021 Spot Bond					0.00000	100.91103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.75100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.84254				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.45703				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.47292				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.71945				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.74693				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	98.84600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	97.12400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	104.33900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	127.99500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN665 On 27/02/2023 Spot Bond					0.00000	101.42421				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.56464				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.54657				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.18372				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.74562				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.06392				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.41787				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.83393				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.40242	137.75440	4.40242	111.93586				0.00	0	440,000,00
Total CLN673 SPOT										0.00	0	440,000,00
Total For CLN673										0.00	0	440,000,00
CLN674 On 31/01/2025 Spot Bond			4.40242	137.75440	4.40242	111.93658				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.22370				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.44901				0.00	0	
Total CLN676 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 CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.53204				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.63796				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.69300				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.35476				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.47600				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.80958				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.66194				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.68109				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.23047				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.78994				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.81256				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.81233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.71095				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.53669				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.71101				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.56075				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.07306				0.00	0	100,000,00
Total CLN694 SPOT										0.00	0	100,000,00
Total For CLN694										0.00	0	100,000,00
CLN695 On 07/07/2021 Spot Bond					0.00000	100.49773				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.73783				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.56262				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.98603				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.65757				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.86386				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70 On 11/11/2022 Spot Bond					0.00000	101.06425				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.18741				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.14485				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.77605				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.14984				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.53323				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	101.57355				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70 On 11/09/2026 Spot Bond					0.00000	100.79611				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70 On 26/08/2025 Spot Bond					0.00000	100.69405				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.21239				0.00	0	200,000,00
Total CLN710 SPOT										0.00	0	200,000,00
Total For CLN710										0.00	0	200,000,00
CLN71 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.46230				0.00	0	300,000,00
Total CLN711 SPOT										0.00	0	300,000,00
Total For CLN711										0.00	0	300,000,00
CLN71 On 11/03/2021 Spot Bond					0.00000	101.70435				0.00	0	
Total CLN712 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 CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	101.02835				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.69883				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.69883				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.69883				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.22451				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.39257				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.71518				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.19517				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.52594				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.82997				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.25510				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.64023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.64023				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.64023				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.65219				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.65219				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.65219				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	81.82610				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	82.89671				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	83.55592				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.07500	108.23193	7.07500	108.21125				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.17194				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ05 On 05/06/2023 Spot Bond			7.38000	112.18847	7.38000	112.16614				0.00	0	13,000,000,00
Total COJ05 SPOT										0.00	0	13,000,000,00
Total For COJ05										0.00	0	13,000,000,00
COJ07 On 23/03/2021 Spot Bond			5.10500	104.70174	5.10500	104.68719				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.92000	112.00881	8.92000	111.98196				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.11000	113.71911	6.11000	113.70031				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			6.76500	107.72564	6.76500	107.70596				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.33000	107.92010	9.33000	107.89306				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			9.42000	101.76955	9.42000	101.74382				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			9.13000	9.13000	9.13000	108.12257				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.69566				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.71095				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.72514				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.50704				0.00	0	
Total DENG88 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 DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.92994				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.08569				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.86220				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.68480				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.60342				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.85652				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.64596				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.97114				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.08345				0.00	0	20,498,00
Total DSY02 SPOT										0.00	0	20,498,00
Total For DSY02										0.00	0	20,498,00
DSY03 On 21/11/2024 Spot Bond			8.17000	8.17000	8.17000	109.45916				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.52194				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.05778			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.88000	102.30653	5.88000	102.29040			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.24500	111.52898	6.24500	111.51034			0.00	0	15,280,50
Total DV23 SPOT									0.00	0	15,280,50
Total For DV23									0.00	0	15,280,50
DV23/R On 27/02/2023 Spot Bond			100.00000	31.15790	100.00000	31.08931			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.15790	100.00000	31.08931			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.80000	115.16567	5.80000	115.14778			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	104.46825	9.69000	104.44139			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.46825	9.69000	104.44139			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.23500	98.74970	11.23500	98.72037			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	104.65696	10.10000	104.62894			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.65696	10.10000	104.62894			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	100.93484			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.22931			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	99.79069			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22(On 24/10/2022 Spot Bond					0.00000	100.35687				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.29150				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.93913				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.10112				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.80425				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.79815				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.75958				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.36502				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.02503				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.83804				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.02650				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.13650				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.19545				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.64000	104.38792	4.64000	104.37494				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.33500	108.51799	5.33500	108.50222				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.24000	114.24477	6.24000	114.22538				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.46000	102.51510	5.46000	102.49985				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.16500	90.19245	5.16500	90.17974				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	131.58542	2.25000	131.57727				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.50000	136.08334	4.50000	136.06663				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.52300	121.60397	4.52300	121.58896				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.57000	117.43913	4.57000	117.42447				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.12000	103.90126	5.12000	103.88683				0.00	0	
Total EL31 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 EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.13500	92.24130	5.13500	92.22837				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	131.58542	2.25000	131.57727				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	144.74635				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	142.43610				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	109.64493				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	108.70593				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	109.12248				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	107.47127				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	99.81296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	101.24781				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	101.61817				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.31000	104.82625	5.31000	104.81108				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			8.49000	106.87421	8.49000	106.84967				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			10.83500	10.83500	10.83500	97.09729				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.18500	11.18500	11.18500	101.52216				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			8.57000	107.22300	8.57000	104.62177				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.57000	8.57000	8.57000	106.16450				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.40500	11.40500	11.40500	78.96789				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.22000	10.22000	10.22000	102.94989				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.40500	11.40500	11.40500	96.78936				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF014 On 28/05/2021 Spot Bond					0.00000	101.03274				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.92688				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.79376				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.81748				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.75942				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.73912				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.93228				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.96841				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.66271				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.90302				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.86000				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.88532				0.00	0	
Total EQT003 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 EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.23708				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.84836				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.02840				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	101.08132				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	101.02794				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.16666				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.03861				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.09194				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.01091				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.98527				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.14528				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.64000	108.30455	5.64000	108.28792				0.00	0	32,558,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23 SPOT										0.00	0	32,558,30
Total For ES23										0.00	0	32,558,30
ES23/R On 25/01/2023 Spot Bond			10.00000	100.26992	10.00000	100.24290				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			7.68000	103.39257	7.68000	103.37116				0.00	0	2,554,150,20
Total ES26 SPOT										0.00	0	2,554,150,20
Total For ES26										0.00	0	2,554,150,20
ES26/R On 02/04/2026 Spot Bond			7.85000	102.67946	7.85000	102.65773				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.24000	78.03230	11.34000	77.46715				0.00	0	2,386,826,00
Total ES33 SPOT										0.00	0	2,386,826,00
Total For ES33										0.00	0	2,386,826,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.93028	7.50000	102.90935				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.84500	76.56876	11.84500	76.54456			56,856,000,000.00	4,800,000,000	0	11,534,826,20
Total ES42 SPOT									56,856,000,000.00	4,800,000,000	0	11,534,826,20
Total For ES42									56,856,000,000.00	4,800,000,000	0	11,534,826,20
ES42/R On 25/04/2042 Spot Bond			8.50000	102.36006	8.50000	102.33665				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	100.21307				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.86899				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.77794				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.70500				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.13479				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.03024				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.07472				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.12869				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.07036				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.34350				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	99.89873				0.00	800,000,000	200,000,000
Total FIFC35 SPOT										0.00	800,000,000	200,000,000
Total For FIFC35										0.00	800,000,000	200,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	101.25960				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.66000	5.66000	5.66000	103.09753				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.47512				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	100.92363				0.00	0	
Total FRB18 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 FRB18									0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.60000	104.86414	6.60000	104.84541			0.00	0	
Total FRB19 SPOT									0.00	0	
Total For FRB19									0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	100.82519			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.25005			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.59238			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.60116			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.80359			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.13943			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.94674			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.27000	109.87951	8.27000	109.85504			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	101.54467			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.16500	169.80771	1.16500	169.80224			0.00	0	90,000,00
Total FRBI22 SPOT									0.00	0	90,000,00
Total For FRBI22									0.00	0	90,000,00
FRBI23 On 07/12/2023 Spot Bond			1.99500	1.99500	1.99500	314.29503			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.59500	2.59500	2.59500	147.48971				0.00	0	1,000,00
Total FRBI25 SPOT										0.00	0	1,000,00
Total For FRBI25										0.00	0	1,000,00
FRBI28 On 31/03/2028 Spot Bond			4.30000	187.62041	4.30000	187.59847				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.59000	4.59000	4.59000	99.35161				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	210.61623		14,490,000,000,000.00		3,000,000,000	1,500,000,00	
Total FRBI33 SPOT								14,490,000,000,000.00		3,000,000,000	1,500,000,00	
Total For FRBI33								14,490,000,000,000.00		3,000,000,000	1,500,000,00	
FRBI46 On 31/03/2046 Spot Bond			5.94500	79.90059	5.94500	79.88773				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.41500	86.35664	5.41500	86.34389				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.50620	5.50620	5.50620	81.78838				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.56652	5.56652	5.56652	81.09405				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	140.10725				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC18: On 06/08/2023 Spot Bond					0.00000	92.91274				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			2.22000	168.07181	2.22000	168.06156				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.08000	166.67655	3.08000	166.66247				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.50801				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.78741				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.08950				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.48345				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.85982				0.00	0	
Total FRC267 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 FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.07368				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	100.10349				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 02/05/2028 Spot Bond			9.80000	102.51549	9.80000	102.48840				0.00	0	1,143,336,90
Total FRC274 SPOT										0.00	0	1,143,336,90
Total For FRC274										0.00	0	1,143,336,90
FRC27 On 04/03/2021 Spot Bond					0.00000	100.84378				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.99869				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.77085				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	110.69826				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.65026				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.73183				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	108.73117				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.67154				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	102.12181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.22152				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.21718				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.15041				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.17203				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.89031				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.36090				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	104.06279				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.18890				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	99.91348				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.90928				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.95551				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC309 On 20/06/2024 Spot Bond					0.00000	100.65714				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.75641				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	100.84000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC312 On 23/02/2021 Spot Bond					0.00000	100.70000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.83058				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 23/02/2021 Spot Bond					0.00000	111.77000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	97.62949				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.83467				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.07478				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	98.23356				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.83042				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.84964				0.00	0	
Total FRC323 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 FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.76463				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.43837				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.18072				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.48106				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.94789				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	99.93273				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.27793				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33 On 05/03/2021 Spot Bond					0.00000	100.72712				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.08255				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	106.50248				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.23624				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.85526				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.45900				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.63662				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.98334				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.96820				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.68705				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.29850				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.00007				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.89235				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.95352				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	

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 31/07/2023 Spot Bond					0.00000	100.08518				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.08045				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.07244				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.06485				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.57544				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.08180				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.53713				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.08193				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.07978				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.86000	2.86000	2.86000	167.01869				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.80000	2.80000	2.80000	167.11604				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	167.14852				0.00	0	
Total FRC71 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 FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.83000	95.19759	4.83000	95.18504				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.06500	102.88866	5.06500	102.87444				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.60034				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.02306				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.68714				0.00	26,380,000,000	13,842,000,000
Total FRJ22 SPOT										0.00	26,380,000,000	13,842,000,000
Total For FRJ22										0.00	26,380,000,000	13,842,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.12248				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.65270				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.37214				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.12332				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.25464				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.66123				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.60300	4.60300	4.60300	89.36887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS107 On 31/01/2038 Spot Bond			4.98500	4.98500	4.98500	103.96238				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS108 On 23/01/2024 Spot Bond					0.00000	99.55709				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.12201				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			5.12500	102.08171	5.12500	102.06743				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.15000	204.05402	5.15000	204.02548				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.26500	100.22821	5.26500	100.21380				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	203.42049				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.50000	142.52439	3.50000	142.51072				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	123.39555	3.70500	123.38303				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS116 On 31/01/2038 Spot Bond			5.06500	102.88866	5.06500	102.87444				0.00	0	130,000,00
Total FRS119 SPOT										0.00	0	130,000,00
Total For FRS119										0.00	0	130,000,00
FRS120 On 07/12/2033 Spot Bond			5.30000	201.05108	5.30000	201.02216				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.35000	200.06202	5.35000	200.03300				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.03000	180.91969	3.03000	145.07190				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.38000	199.47143	5.38000	199.44234				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.26500	100.22821	5.26500	100.21380				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.05000	178.95078	5.05000	178.92625				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.01500	90.96308	6.01500	90.94818				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.94000	180.19305	4.94000	180.16889				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.00000	179.51422	5.00000	179.48985				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.89000	189.74877	5.89000	189.71852				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.96500	91.54752	5.96500	91.53265				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.26500	5.26500	5.26500	100.21380				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.24500	100.49050	5.24500	100.47611				0.00	0	
Total FRS136 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 FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.81000	181.67398	4.81000	181.65025				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.66000	194.06028	5.66000	194.03052				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.94000	180.19305	4.94000	180.16889				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.94000	180.19305	4.94000	180.16889				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.23000	176.93918	5.23000	176.91407				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.80000	140.91783	3.80000	140.90318				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.92000	168.56269	1.92000	168.55378				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.29000	176.27442	5.29000	176.24914				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.33000	175.83286	5.33000	175.80743				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.77000	141.07755	3.77000	141.06299				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.80500	181.73122	4.80500	181.70751				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.34000	5.34000	5.34000	175.69722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	15.91258				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.08769				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.23617				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.26004				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	100.72537				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.61829				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	142.94049				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	159.97493				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	156.11004				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	158.85522				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	131.86068				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	23.12488				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	99.97489				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	99.97085				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.21015				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.00025				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.31252				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.04997				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	123.42657				0.00	0	
Total FRS213 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 FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	115.09456				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	100.59125				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	100.79611				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.68705				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	100.12661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.20639				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	104.43301				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 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	
FRS236 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.27428				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23(On 23/10/2025 Spot Bond					0.00000	101.82412				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	98.72730				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	101.15456				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	101.38830				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	96.78678				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 20/12/2021 Spot Bond					0.00000	100.31062				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	100.37541				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.03500	2.03500	2.03500	313.96443				0.00	0	
Total FRS36 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 FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.77500	316.13641	1.77500	316.12105				0.00	0	1,270,000,00
Total FRS37 SPOT										0.00	0	1,270,000,00
Total For FRS37										0.00	0	1,270,000,00
FRS43 On 07/12/2023 Spot Bond			1.77500	1.77500	1.77500	316.12105				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.16000	169.81600	1.16000	169.81057				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.16000	169.81600	1.16000	169.81057				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.98597				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.96500	95.66497	4.96500	95.65201				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.67000	67.77723	4.67000	101.21569				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	145.67897				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	144.13945				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.83500	2.83500	2.83500	307.44136				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.85000	4.85000	4.85000	108.97847				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.52000	119.54101	5.52000	119.52312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.87000	115.31669	5.87000	115.29826			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.68000	116.37153	6.68000	116.35052			0.00	0	700,000,00
Total FRX26 SPOT									0.00	0	700,000,00
Total For FRX26									0.00	0	700,000,00
FRX27 On 07/03/2027 Spot Bond			6.81000	120.82285	6.81000	120.80050			0.00	0	130,000,00
Total FRX27 SPOT									0.00	0	130,000,00
Total For FRX27									0.00	0	130,000,00
FRX28 On 26/07/2028 Spot Bond			7.08000	117.66011	7.08000	117.63751			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.17000	110.02942	8.17000	110.00508			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.67500	109.76070	8.67500	109.73537		4,337,500,000,000.00		500,000,000	500,000,00
Total FRX31 SPOT								4,337,500,000,000.00		500,000,000	500,000,00
Total For FRX31								4,337,500,000,000.00		500,000,000	500,000,00
FRX32 On 31/03/2032 Spot Bond			8.51500	117.90219	8.51500	117.87519			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.75500	78.87511	10.75500	78.85242			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.44580			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.74619			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.96467			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.85597				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.91338				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.94824				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.95849				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.18298				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.44392				0.00	0	327,200,00
Total GBL05 SPOT										0.00	0	327,200,00
Total For GBL05										0.00	0	327,200,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.87291				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.01358				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.82882				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.88840				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.29493				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.19000	106.39179	4.19000	106.37968				0.00	0	
Total GRL35 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 GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.50149				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	99.86511				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.16689				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.36482				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.81000	113.74409	5.81000	113.72621				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.76711				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.32505				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.22000	107.57456	8.22000	107.55076				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.22792				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.33952				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.56366				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.13157				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.69328				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.12721				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.70455				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.73449				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.23490				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.86918				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.71133				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.26005				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.62719				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.58148				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.49519				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT39 On 30/04/2026 Spot Bond					0.00000	100.02691				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.58080				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.13732				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.01386				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.65175				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.61848				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.56151				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.51625				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.59553				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.04897				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.46160				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.88575				0.00	0	
Total HC5T4 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 HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.89887				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.76698				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.81979				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.28501				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.02619				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.87737				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.83282				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.52939				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.49695				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.48775				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.37500	311.19169	2.37500	311.17149				0.00	0	290,000,00
Total HWAY23 SPOT										0.00	0	290,000,00
Total For HWAY23										0.00	0	290,000,00
HWAY2 On 07/12/2024 Spot Bond			2.72500	2.72500	2.72500	315.49000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.72000	108.45148	9.72000	108.42351				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.16000	75.07686	5.16000	95.04773				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.40000	85.46690	11.40000	85.44073				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	9.33487	100.00000	9.31398				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.46000	84.65200	11.46000	84.62595				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	9.33397	100.00000	9.31309				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	100.43756				0.00	0	25,000,000,00
Total HWF11 SPOT										0.00	0	25,000,000,00
Total For HWF11										0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.23572				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.87809				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.34500	148.90984	2.35000	148.87188			63,806,417,027,500.00	27,209,559,500	449,812,115,50	
Total I2025 SPOT									63,806,417,027,500.00	27,209,559,500	449,812,115,50	
Total For I2025									63,806,417,027,500.00	27,209,559,500	449,812,115,50	
I2029 On 31/03/2029 Spot Bond			3.72000	105.90184	3.72000	105.89111			21,421,921,692,000.00	5,758,581,100	236,694,615,40	
Total I2029 SPOT									21,421,921,692,000.00	5,758,581,100	236,694,615,40	
Total For I2029									21,421,921,692,000.00	5,758,581,100	236,694,615,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2033 On 28/02/2033 Spot Bond			4.33000	100.21186	4.33000	100.19999			61,175,271,839,000.00	14,128,238,300	141,122,832,50
Total I2033 SPOT									1,175,271,839,000.00	14,128,238,300	141,122,832,50
Total For I2033									1,175,271,839,000.00	14,128,238,300	141,122,832,50
I2038 On 31/01/2038 Spot Bond			4.36500	112.89053	4.36500	112.87706			186,005,519,329,500.00	42,612,948,300	348,366,400,50
Total I2038 SPOT									16,005,519,329,500.00	42,612,948,300	348,366,400,50
Total For I2038									16,005,519,329,500.00	42,612,948,300	348,366,400,50
I2046 On 31/03/2046 Spot Bond			4.42500	102.13304	4.42500	102.12075			16,691,761,537,500.00	3,772,149,500	391,187,818,70
Total I2046 SPOT									16,691,761,537,500.00	3,772,149,500	391,187,818,70
Total For I2046									16,691,761,537,500.00	3,772,149,500	391,187,818,70
I2050 On 31/12/2050 Spot Bond			4.41500	103.41119	4.41500	103.39872			62,546,716,480,500.00	14,166,866,700	381,152,914,70
Total I2050 SPOT									2,546,716,480,500.00	14,166,866,700	381,152,914,70
Total For I2050									2,546,716,480,500.00	14,166,866,700	381,152,914,70
IBL101 On 24/05/2022 Spot Bond			5.64500	5.64500	5.64500	106.01892			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	102.08095			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.49500	310.21419	2.49500	310.19305			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	101.35301			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.89049			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.11173			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.93574			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.02013			0.00	0	
Total IBL119 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 IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.60978				0.00	1,220,000,000	1,610,000,000
Total IBL123 SPOT										0.00	1,220,000,000	1,610,000,000
Total For IBL123										0.00	1,220,000,000	1,610,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	101.02065				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.32384				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.97841				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.30569				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.87378				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.59631				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.22045				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.99859				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.92977				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.84383				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.77556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.93417				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.92262				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.91747				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.67476				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.66918				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.47095				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.79832				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.83657				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	102.70259				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.90893				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.18461				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL156 On 21/01/2022 Spot Bond					0.00000	100.15975				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.16498				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.27000	1.27000	1.27000	169.62778				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.29000	115.56256	6.29000	115.54311				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.25338				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.56000	169.15462	1.56000	169.14735				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.72000	111.04265	4.72000	111.02834				0.00	0	170,000,00
Total IBL78 SPOT										0.00	0	170,000,00
Total For IBL78										0.00	0	170,000,00
IBL86 On 20/05/2021 Spot Bond					0.00000	101.27635				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.53000	103.80723	4.53000	103.79452				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	81.66681	100.00000	81.49342				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.07920				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.38040				0.00	0	
Total IBL95 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 IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.69849				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG0 On 24/11/2024 Spot Bond			7.44000	108.75459	7.44000	108.73264				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG0 On 13/05/2030 Spot Bond			9.73500	111.81763	9.73500	112.09238				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG1 On 05/12/2021 Spot Bond					0.00000	100.84177				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG1 On 05/12/2026 Spot Bond			8.04000	114.43815	8.04000	114.41337				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG1 On 26/04/2021 Spot Bond					0.00000	100.09909				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG1 On 26/04/2023 Spot Bond					0.00000	98.93943				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG1 On 12/11/2021 Spot Bond					0.00000	101.05116				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG1 On 12/11/2023 Spot Bond					0.00000	99.82280				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG1 On 12/11/2025 Spot Bond					0.00000	99.51961				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG1 On 08/02/2024 Spot Bond					0.00000	99.93085				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG1 On 12/03/2022 Spot Bond					0.00000	100.69045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.05543				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.64219				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.97738				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.17871				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.73058				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			6.92000	107.31420	6.92000	107.29415				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.38500	103.33061	5.38500	103.31552				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.96991				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.73157				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.35690				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING384 On 30/09/2021 Spot Bond					0.00000	95.21903				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.66601				0.00	0	1,000,000,00
Total INLV01 SPOT										0.00	0	1,000,000,00
Total For INLV01										0.00	0	1,000,000,00
INLV03 On 11/02/2021 Spot Bond					0.00000	99.86094				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.83000	99.86919	6.83000	99.85053				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.20357				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.28005				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.73223				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.63657				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.64826				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.29020				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.75959				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.97237				0.00	0	
Total IPF24 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 IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.28159				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.18451				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.20786				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.53901				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.83093				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.45774				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.75297				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.03019	2.75000	100.02263				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.70000	171.80821	5.70000	171.78166				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	99.85018				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.83000	99.86919	6.83000	99.85052				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.56812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.34243				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.91278				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.66000	3.66000	3.66000	165.72882				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.33272				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.65000	106.88414	7.65000	106.86197				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.47592				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.66500	7.66500	7.66500	106.19091				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.04079				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.16000	168.16982	2.16000	168.15982				0.00	0	400,000,00
Total IV045 SPOT										0.00	0	400,000,00
Total For IV045										0.00	0	400,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.79141				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.39759				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV19A On 31/03/2028 Spot Bond			5.60000	172.88539	5.60000	172.85914				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.53056				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.83000	99.64861	10.83000	99.62047				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.14500	105.49619	6.14500	105.47865				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.59450				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.60917				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.59939				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.48010				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.79500	103.18129	5.79500	103.16518				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.82203				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.33344				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.27082				0.00	0	
Total IVC135 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 IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.49215				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.03772				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.41109				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.89381				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.44601				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.49721				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.62719				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.28048				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.23186				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.01371				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	99.97542				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.17013				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.51366				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.74537				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.72926				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.55634				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	102.05772				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.27247				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.85767				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.51136				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.37805				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC179 On 23/03/2021 Spot Bond					0.00000	99.34135				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.34136				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.89702				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.87384				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.78848				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.64450				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.51745				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.90237	7.40000	100.88222				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.95621				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.03731				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.08653				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.74216				0.00	0	
Total IVC190 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 IVC190										0.00	0	
IVZ025 On 04/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.93511				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	99.88110				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	99.85951				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.80558				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.78403				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.73018				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.70866				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	99.62416				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	99.54713				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.47022				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.39343				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	99.30838				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.23089				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	99.07628				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.10000	4.10000	4.10000	98.99916				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.83666				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.45224				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.38000	105.49384	6.38000	105.47564				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.19223				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	98.83454				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.21921				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.44522				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP016 On 29/04/2022 Spot Bond					0.00000	99.71103				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.23954				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.13992				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.01000	131.70085	8.01000	131.67229				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.52407				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.41066				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.61000	106.14190	6.61000	106.12295				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.93870				0.00	0	3,000,00
Total LBK23 SPOT										0.00	0	3,000,00
Total For LBK23										0.00	0	3,000,00
LBK24 On 10/10/2024 Spot Bond			8.63000	108.42102	8.63000	108.39586				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.50632				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.05310				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.79000	96.45110	11.79000	96.42059				0.00	0	
Total LBK28 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 LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.68000	101.62130	9.68000	101.59491				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.07162				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.53382				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.92766				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.41817				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.73965				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.28471				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.15885				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.90143				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.18000	109.68821	6.18000	109.66988				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.73132				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.04711				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.23359				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.67691				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.92840				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.74236				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.69766				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.03986				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.38114				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.41942				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.46852				0.00	0	588,000,00
Total LRFA3 SPOT										0.00	0	588,000,00
Total For LRFA3										0.00	0	588,000,00
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.01999				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.05073				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAQ19 On 03/03/2021 Spot Bond					0.00000	99.59642				0.00	0	
Total MAQ194 SPOT										0.00	0	
Total For MAQ194										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	101.00605				0.00	5,550,000,000	2,850,000,000
Total MBF059 SPOT										0.00	5,550,000,000	2,850,000,000
Total For MBF059										0.00	5,550,000,000	2,850,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	101.18904				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.92961				0.00	0	1,500,000,000
Total MBF063 SPOT										0.00	0	1,500,000,000
Total For MBF063										0.00	0	1,500,000,000
MBF06 On 30/09/2022 Spot Bond					0.00000	100.58875				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.76297				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.83588				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.91057				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.83070				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.89895				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.90932				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.28256				0.00	0	
Total MBP041 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 MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.23455				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.09253				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.48277				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.61622				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	101.19254				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.85510				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.48279				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.49286				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	101.29646				0.00	0	2,500,000,00
Total MBP050 SPOT										0.00	0	2,500,000,00
Total For MBP050										0.00	0	2,500,000,00
MBP05: On 12/03/2023 Spot Bond					0.00000	100.77939				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0: On 17/03/2021 Spot Bond			4.95500	104.45114	4.95500	104.43703				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			6.95000	6.95000	6.95000	116.37120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.43000	107.59656	5.43000	107.58090				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	101.31674				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.21361				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.85932				0.00	0	1,000,000,00
Total MML01 SPOT										0.00	0	1,000,000,00
Total For MML01										0.00	0	1,000,000,00
MML02 On 10/12/2026 Spot Bond			7.57000	109.41643	7.57000	109.39409				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.33216				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.19856				0.00	0	5,603,80
Total MTN09 SPOT										0.00	0	5,603,80
Total For MTN09										0.00	0	5,603,80
MTN10 On 11/10/2024 Spot Bond					0.00000	99.23583				0.00	0	410,000,00
Total MTN10 SPOT										0.00	0	410,000,00
Total For MTN10										0.00	0	410,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	100.72449				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.34481				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.76759				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN14 On 10/05/2022 Spot Bond					0.00000	99.90687				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.90305				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.21809				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.24750				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.41061				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.83333				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.63979				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.06804				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.07844				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.52000	103.20446	7.52000	103.18341				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.08515				0.00	0	830,000,00
Total MTN24 SPOT										0.00	0	830,000,00
Total For MTN24										0.00	0	830,000,00
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.88265				0.00	0	
Total MTNC22 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 MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR On 22/02/2021 Spot Bond					0.00000	101.04779				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	101.02816				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	101.02816				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	101.10685				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.46594				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.25457				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.69896				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.90208				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.28142				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.60687				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.78274				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.93207				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.06924				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.65000	106.12144	5.65000	106.10511				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.23000	108.79671	6.23000	108.77828				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.45000	108.98950	8.45000	108.96459				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.20379				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.21106				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.06440				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.20019				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.12104				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.53000	104.01238	5.53000	103.99672				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK12/On 19/03/2021 Spot Bond			9.38000	103.54578	9.38000	103.51946			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13/On 19/03/2024 Spot Bond			5.79500	114.77813	5.79500	114.76001			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14/On 25/06/2021 Spot Bond			4.68000	102.78672	4.68000	102.77378			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15/On 11/02/2022 Spot Bond			5.09500	107.85019	5.09500	107.83545			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/On 12/02/2025 Spot Bond			5.57000	118.28579	5.57000	118.26813			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17/On 22/04/2026 Spot Bond			6.34000	118.66217	6.34000	118.64182			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			5.62500	106.75122	5.62500	106.73496			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/On 01/06/2026 Spot Bond			6.33000	119.80059	6.33000	119.78009			0.00	0	800,000,00
Total NBK20A SPOT									0.00	0	800,000,00
Total For NBK20A									0.00	0	800,000,00
NBK20/On 25/06/2021 Spot Bond					0.00000	100.63160			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21/On 21/07/2027 Spot Bond			7.37000	116.92625	7.37000	116.90287		14,740,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,00
Total NBK21A SPOT								14,740,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,00
Total For NBK21A								14,740,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,00
NBK22/On 19/11/2022 Spot Bond			4.72000	111.19527	4.72000	111.18094			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/On 19/11/2025 Spot Bond			6.05500	121.24846	6.05500	121.22847			0.00	0	
Total NBK23A 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 NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.09500	122.70707	7.09500	122.68344				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	101.12170				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.19000	5.19000	5.19000	115.37039				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.27688				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	27.21041	100.00000	27.14952				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.20873				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.28000	119.29490	7.28000	119.27135				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.12500	111.35818	5.12500	111.34261				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.44000	118.63907	6.44000	118.61829				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.75500	114.97300	5.75500	114.95527				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.13699				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.14000	113.10351	5.14000	113.08765				0.00	0	180,000,00

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 NBK31A SPOT										0.00	0	180,000,00
Total For NBK31A										0.00	0	180,000,00
NBK31I On 17/02/2023 Spot Bond					0.00000	101.42171				0.00	1,210,000,000	1,210,000,00
Total NBK31B SPOT										0.00	1,210,000,000	1,210,000,00
Total For NBK31B										0.00	1,210,000,000	1,210,000,00
NBK34I On 10/05/2021 Spot Bond					0.00000	101.32363				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.36847				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.85663				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.53572				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.24500	9.24500	9.24500	71.89593				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.34310				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.40727				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.96087				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	101.01322				0.00	0	350,000,00
Total NBK44B SPOT										0.00	0	350,000,00
Total For NBK44B										0.00	0	350,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	102.07349				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK46I On 15/08/2025 Spot Bond					0.00000	102.13840				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.65436				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.13662				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.61554				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.38870				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.35210				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.48192				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.67449				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.98284				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.46897				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.02507				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.11911				0.00	0	
Total NBKB57 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 NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.37110			0.00	0	
Total NBKB58 SPOT									0.00	0	
Total For NBKB58									0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.24940			0.00	0	
Total NBKB59 SPOT									0.00	0	
Total For NBKB59									0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.35513			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.85862			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68712			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			8.41500	110.06647	8.41500	110.04142			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68113			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.45000	109.44648	8.45000	109.42146			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68712			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.69658			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.70855				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.66767				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.80680				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.22911				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.79913				0.00	0	1,030,000,00
Total NGL01 SPOT										0.00	0	1,030,000,00
Total For NGL01										0.00	0	1,030,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.16609				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.89814				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.53060				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.58985				0.00	1,000,000,000	1,000,000,00
Total NGL04 SPOT										0.00	1,000,000,000	1,000,000,00
Total For NGL04										0.00	1,000,000,000	1,000,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	100.84445				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.17159				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.09461				0.00	0	
Total NGL07 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 NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.35147				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.91344				0.00	0	1,620,000,00
Total NGLT1A SPOT										0.00	0	1,620,000,00
Total For NGLT1A										0.00	0	1,620,000,00
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.04885				0.00	0	1,220,000,00
Total NGLT1B SPOT										0.00	0	1,220,000,00
Total For NGLT1B										0.00	0	1,220,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	102.95557				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	102.69811				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.49035				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	99.95500				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.65494				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	103.05280	13.50000	103.01602				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.16091				0.00	0	710,000,00
Total NHM006 SPOT										0.00	0	710,000,00
Total For NHM006										0.00	0	710,000,00
NHM00 On 16/04/2022 Spot Bond					0.00000	100.32796				0.00	0	1,460,000,00
Total NHM007 SPOT										0.00	0	1,460,000,00
Total For NHM007										0.00	0	1,460,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	100.16245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.37112				0.00	0	4,370,000,00
Total NHM011 SPOT										0.00	0	4,370,000,00
Total For NHM011										0.00	0	4,370,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	101.03032				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.20963				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.96773				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.83409				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.07920				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.35284				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.40015				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.35034				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.35000	5.35000	5.35000	200.03300				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.31000	4.31000	4.31000	187.47970				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI25	On	31/01/2025	Spot Bond			3.10500	3.10500	3.10500	144.65968			0.00	0	
Total NI25 SPOT												0.00	0	
Total For NI25												0.00	0	
NI29	On	31/03/2029	Spot Bond			4.02000	4.02000	4.02000	103.58284			0.00	0	
Total NI29 SPOT												0.00	0	
Total For NI29												0.00	0	
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NI33 SPOT												0.00	0	
Total For NI33												0.00	0	
NI38	On	31/01/2038	Spot Bond			5.11500	5.11500	5.11500	102.20140			0.00	0	140,000,00
Total NI38 SPOT												0.00	0	140,000,00
Total For NI38												0.00	0	140,000,00
NILB11	On	31/01/2025	Spot Bond			3.21000	3.21000	3.21000	144.08481			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	121,000,00
Total NILB12 SPOT												0.00	0	121,000,00
Total For NILB12												0.00	0	121,000,00
NILB13	On	31/01/2025	Spot Bond			3.60000	3.60000	3.60000	141.97254			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			3.95500	3.95500	3.95500	191.74901			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			4.10000	190.01308	4.10000	189.99188			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			5.23000	100.68777	5.23000	100.67339			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN011	On	23/06/2021	Spot Bond					0.00000	100.55003			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	102.83569			0.00	0	
Total NN014 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 NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.82213				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	96.99914				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.50181				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.99872				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.16427				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.02937				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.15851				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.44264				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	115.39546				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.87760				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.04778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.89186				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	127.84856				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.79185				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	127.66302				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	128.85740				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.76972				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	119.37920				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	102.44778				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	103.23305				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	103.15350				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.22554				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	100.81143				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	100.03365				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	106.01000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	104.11000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	107.74000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	106.54000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	105.08012				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.89886				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	99.89757				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	99.69475				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	99.86241				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.95317				0.00	0	
Total NNF021 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 NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.67136				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.25940				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	99.69475				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	125.35529				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.74441				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.69355				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.39653				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.01638				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.01841				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.94943				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.75250				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.88283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.09713				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.04786				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.84087				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.05710				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.87032				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.30000	112.86012	6.30000	112.84078				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.62500	196.75043	2.62500	196.73634				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			8.69000	122.09172	8.69000	122.06319				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.34511	100.00000	14.31319				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.05705				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	101.07767				0.00	960,000,000	480,000,000
Total NTC22 SPOT										0.00	960,000,000	480,000,000
Total For NTC22										0.00	960,000,000	480,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
NTC23 On 15/02/2023 Spot Bond					0.00000	101.12493				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.57996				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.07123				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.15762				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.69884				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.70851				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.58957				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.81852				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.70752				0.00	0	20,300,000,00
Total NTC32 SPOT										0.00	0	20,300,000,00
Total For NTC32										0.00	0	20,300,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.65892				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.48000	109.10520	5.48000	109.08890				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			6.63000	119.52821	6.63000	119.50668				0.00	0	1,850,000,00
Total OML07 SPOT										0.00	0	1,850,000,00
Total For OML07										0.00	0	1,850,000,00
OML09 On 14/09/2022 Spot Bond			5.68000	112.19388	5.68000	112.17652				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			6.95500	121.53488	6.95500	121.51193				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	99.34064				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	99.99257				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.77958				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.80203				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.94967				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.38055				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	99.93236				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.91416				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.05070				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.19414				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.21463				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.23512				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.62000	119.91991	6.67000	119.63134			106,086,414,770,000.00	3,792,460,183,500	3,688,991,170,10	
Total R186 SPOT									16,086,414,770,000.00	792,460,183,500	688,991,170,10	
Total For R186									16,086,414,770,000.00	792,460,183,500	688,991,170,10	
R197 On 07/12/2023 Spot Bond			1.42100	319.09920	1.42500	319.05307			24,889,141,119,500.00	17,515,229,500	168,765,615,30	
Total R197 SPOT									24,889,141,119,500.00	17,515,229,500	168,765,615,30	
Total For R197									24,889,141,119,500.00	17,515,229,500	168,765,615,30	
R202 On 07/12/2033 Spot Bond			4.35000	221.01721	4.35000	220.99108			226,571,376,155,000.00	281,970,431,300	234,238,524,90	
Total R202 SPOT									26,571,376,155,000.00	281,970,431,300	234,238,524,90	
Total For R202									26,571,376,155,000.00	281,970,431,300	234,238,524,90	
R2023 On 28/02/2023 Spot Bond			4.61000	109.47784	4.63000	109.42349			919,641,689,977,000.00	416,408,175,700	336,814,300,00	
Total R2023 SPOT									19,641,689,977,000.00	416,408,175,700	336,814,300,00	
Total For R2023									19,641,689,977,000.00	416,408,175,700	336,814,300,00	
R2030 On 31/01/2030 Spot Bond			8.72000	95.66333	8.72000	95.64078			166,923,650,384,000.00	1,051,252,712,200	830,576,277,20	
Total R2030 SPOT									16,923,650,384,000.00	051,252,712,200	330,576,277,20	
Total For R2030									16,923,650,384,000.00	051,252,712,200	330,576,277,20	
R2032 On 31/03/2032 Spot Bond			9.65500	93.39071	9.65500	93.36652			646,864,916,912,000.00	584,864,310,400	969,997,909,50	
Total R2032 SPOT									16,864,916,912,000.00	584,864,310,400	969,997,909,50	
Total For R2032									16,864,916,912,000.00	584,864,310,400	969,997,909,50	
R2035 On 28/02/2035 Spot Bond			10.44000	92.42767	10.44000	92.40168			739,363,546,176,000.00	1,220,245,550,400	651,834,184,50	
Total R2035 SPOT									19,363,546,176,000.00	220,245,550,400	651,834,184,50	
Total For R2035									19,363,546,176,000.00	220,245,550,400	651,834,184,50	
R2037 On 31/01/2037 Spot Bond			10.69500	83.44746	10.69500	83.42345			373,996,164,573,500.00	689,480,707,300	376,336,559,60	
Total R2037 SPOT									3,996,164,573,500.00	689,480,707,300	376,336,559,60	
Total For R2037									3,996,164,573,500.00	689,480,707,300	376,336,559,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2040 On 31/01/2040 Spot Bond			10.81500	85.58577	10.81500	85.56087			143,776,614,340,000.00	475,615,036,000	349,455,844,40
Total R2040 SPOT									13,776,614,340,000.00	475,615,036,000	349,455,844,40
Total For R2040									13,776,614,340,000.00	475,615,036,000	349,455,844,40
R2044 On 31/01/2044 Spot Bond			10.87500	82.26660	10.87500	82.24254			662,408,171,675,000.00	428,727,188,200	179,982,800,20
Total R2044 SPOT									2,408,171,675,000.00	428,727,188,200	179,982,800,20
Total For R2044									2,408,171,675,000.00	428,727,188,200	179,982,800,20
R2048 On 28/02/2048 Spot Bond			10.79000	85.97496	10.79000	85.95001			704,413,571,160,000.00	1,270,103,204,000	366,404,571,70
Total R2048 SPOT									14,413,571,160,000.00	270,103,204,000	366,404,571,70
Total For R2048									14,413,571,160,000.00	270,103,204,000	366,404,571,70
R208 On 31/03/2021 Spot Bond			3.75000	102.79414	3.75000	102.78365			949,500,000,000,000.00	253,200,000,000	496,000,000,00
Total R208 SPOT									19,500,000,000,000.00	253,200,000,000	496,000,000,00
Total For R208									19,500,000,000,000.00	253,200,000,000	496,000,000,00
R209 On 31/03/2036 Spot Bond			10.25000	71.72188	10.35000	71.11779			729,674,646,000,000.00	656,553,624,000	786,640,292,00
Total R209 SPOT									29,674,646,000,000.00	656,553,624,000	786,640,292,00
Total For R209									29,674,646,000,000.00	656,553,624,000	786,640,292,00
R210 On 31/03/2028 Spot Bond			3.60000	196.14933	3.60000	196.13007			27,048,748,320,000.00	7,513,541,200	104,313,994,90
Total R210 SPOT									27,048,748,320,000.00	7,513,541,200	104,313,994,90
Total For R210									27,048,748,320,000.00	7,513,541,200	104,313,994,90
R212 On 31/01/2022 Spot Bond			0.88500	170.27298	0.91000	170.22708			12,781,543,735,500.00	14,442,422,300	306,246,000,00
Total R212 SPOT									12,781,543,735,500.00	14,442,422,300	306,246,000,00
Total For R212									12,781,543,735,500.00	14,442,422,300	306,246,000,00
R213 On 28/02/2031 Spot Bond			9.15500	89.04755	9.23500	88.55664			646,131,567,101,000.00	179,806,834,200	716,384,881,20
Total R213 SPOT									16,131,567,101,000.00	179,806,834,200	716,384,881,20
Total For R213									16,131,567,101,000.00	179,806,834,200	716,384,881,20
R214 On 28/02/2041 Spot Bond			10.72500	68.25678	10.72500	68.23708			339,461,080,312,500.00	311,371,662,500	347,340,249,50
Total R214 SPOT									19,461,080,312,500.00	311,371,662,500	347,340,249,50
Total For R214									19,461,080,312,500.00	311,371,662,500	347,340,249,50
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.98424			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.92561			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.44292			0.00	0	
Total RDFB11 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 RDFB11										0.00	0	
RDFB1: On 27/11/2022 Spot Bond					0.00000	98.32107				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2021 Spot Bond					0.00000	100.69939				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	99.16382				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.07958				0.00	0	500,000,00
Total RDFB15 SPOT										0.00	0	500,000,00
Total For RDFB15										0.00	0	500,000,00
RDFB1: On 11/02/2022 Spot Bond					0.00000	99.01105				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.65388				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.76452				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.49278				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.61904				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.64825				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.53288				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	98.22432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	96.76706				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.08419				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.81091				0.00	800,000,000	200,000,000
Total RDFC51 SPOT										0.00	800,000,000	200,000,000
Total For RDFC51										0.00	800,000,000	200,000,000
RED12 On 12/04/2021 Spot Bond					0.00000	100.52642				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.55698				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.47502				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.93453				0.00	0	2,000,000,000
Total RED161 SPOT										0.00	0	2,000,000,000
Total For RED161										0.00	0	2,000,000,000
RED30 On 16/09/2021 Spot Bond					0.00000	101.07161				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.02821				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.35529				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.00859				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED60: On 09/03/2022 Spot Bond					0.00000	101.49207				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.44547				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.50354				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.10812				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.31503				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.45925				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.23018				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.19117				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			5.00500	103.90220	5.00500	103.88810				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.28000	109.74739	6.28000	109.72874				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.10500	97.11921	11.10500	97.09037				0.00	0	
Total RW28 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 RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.93000	110.48025	4.93000	110.46539				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	100.52089				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.70000	104.81553	5.70000	104.79936				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.02314				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.12629				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.42000	103.35037	4.42000	103.33807				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.16500	119.50400	6.16500	119.48396				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.03843				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.30000	118.03190	5.30000	118.01512				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.26000	110.23545	6.26000	110.21668				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.66500	117.37934	6.66500	117.35821				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 SBS31 SPOT										0.00	0	500,000,00
Total For SBS31										0.00	0	500,000,00
SBS34 On 19/09/2024 Spot Bond			5.43500	118.97784	5.43500	118.96022				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.73500	111.94649	5.73500	111.92901				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.90000	111.64665	7.90000	111.62275				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.37500	105.09063	4.37500	105.07806				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.78000	111.01735	4.78000	111.00286				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			5.93000	121.76456	5.93000	121.74491				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.80500	123.97727	6.80500	123.95435				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.12232				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.88000	116.02667	4.88000	116.01146				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.84217				0.00	0	450,000,00
Total SBS47 SPOT										0.00	0	450,000,00
Total For SBS47										0.00	0	450,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.77969				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS50 On 31/01/2022 Spot Bond			4.65000	104.69564	4.65000	104.68234				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.22000	5.22000	5.22000	112.54679				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.97936				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.48507				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.61790				0.00	0	600,000,00
Total SBS55 SPOT										0.00	0	600,000,00
Total For SBS55										0.00	0	600,000,00
SBS56 On 12/06/2022 Spot Bond			4.57500	106.98889	4.57500	106.97560				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.62061				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.84982				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.89939				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.85521				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.67538				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.67335				0.00	0	
Total SBS64 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 SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.41341				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.96435				0.00	0	500,000,00
Total SBS66 SPOT										0.00	0	500,000,00
Total For SBS66										0.00	0	500,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.52885				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.06951				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.90838				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.83500	315.63761	1.83500	315.62177				0.00	0	90,000,00
Total SBSI11 SPOT										0.00	0	90,000,00
Total For SBSI11										0.00	0	90,000,00
SBSI14 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	199.04973				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.21933				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.82132				0.00	0	720,976,10
Total SBT102 SPOT										0.00	0	720,976,10
Total For SBT102										0.00	0	720,976,10
SBT103 On 31/03/2024 Spot Bond					0.00000	103.97378				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	101.79580				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.91527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	99.67326				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.73000	111.07326	6.73000	111.05307				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.26962				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	98.63677				0.00	0	38,000,00
Total SBT206 SPOT										0.00	0	38,000,00
Total For SBT206										0.00	0	38,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.20679				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	101.09553				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.57883				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.12174				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.54793				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.14598				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.09629				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.26177				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.13951				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.20000				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.21514				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.10714				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.21514				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.39875				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.34477				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.31482				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.25835				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.64267				0.00	0	
Total SNT02 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 SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.48000	114.31084	6.48000	114.29081				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	101.16298				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.93860				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.58458				0.00	0	1,003,503,10
Total SOLB01 SPOT										0.00	0	1,003,503,10
Total For SOLB01										0.00	0	1,003,503,10
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.13604				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.60545				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.93570				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.00769				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.57835				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.74217				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.75386				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.99286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.33197				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.37658				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.89274				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.78617				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.53188				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN007 On 31/03/2021 Spot Bond			5.29500	102.55672	5.29500	102.54197				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN004 On 31/03/2021 Spot Bond			5.29500	102.55672	5.29500	102.54197				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN017 On 31/01/2025 Spot Bond			3.76500	3.76500	3.76500	141.08964				0.00	0	492,000,00
Total SSN011 SPOT										0.00	0	492,000,00
Total For SSN011										0.00	0	492,000,00
SSN017 On 21/12/2026 Spot Bond			6.64500	119.78631	6.64500	119.76480				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.72500	91.62553	8.72500	91.60392				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.60865				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN03: On 01/06/2021 Spot Bond					0.00000	101.05704				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.32073				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.03000	112.26224	6.03000	112.24392				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.06500	102.88866	5.06500	102.87444				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.44460				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.03285				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.95348				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			2.45500	2.45500	2.45500	310.51879				0.00	0	140,000,00
Total SSN050 SPOT										0.00	0	140,000,00
Total For SSN050										0.00	0	140,000,00
SSN05: On 26/10/2022 Spot Bond					0.00000	100.12020				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.37674				0.00	0	
Total SSN060 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 SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.82000	4.82000	4.82000	181.53581				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	144.41298				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.26500	5.26500	5.26500	100.21380				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.56000	4.56000	4.56000	99.56938				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.78000	4.78000	4.78000	181.99410				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.96332				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.94379				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.89580				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.76805				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.74899				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: 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	
SSN07: On 15/06/2023 Spot Bond					0.00000	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 SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.67806				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.32818				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	94.84200				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	101.02498				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.83212				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	99.97132				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.22500	5.22500	5.22500	202.51706				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.39573				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.02554				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.02703				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.80282				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 28/02/2027 Spot Bond					0.00000	101.06954				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.88868				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.38500	91.79990	9.38500	91.77664				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.80704				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.82092				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 04/06/2021 Spot Bond					0.00000	100.74719				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.82500	87.87439	4.82500	181.47861				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.40500	82.89920	5.40500	198.95174				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.24000	109.96976	7.24000	109.94827				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.99864				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.32319	8.55000	102.29953				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.75368				0.00	0	
Total T14A13 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 T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.84119				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.79759				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS14z On 28/10/2021 Spot Bond					0.00000	100.10131				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14e On 20/03/2022 Spot Bond					0.00000	100.37678				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14e On 12/10/2022 Spot Bond					0.00000	100.82380				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14e On 31/10/2021 Spot Bond					0.00000	100.02475				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15c On 06/07/2021 Spot Bond					0.00000	100.38629				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.35923				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15e On 03/09/2021 Spot Bond					0.00000	100.68428				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15e On 03/09/2023 Spot Bond					0.00000	100.94038				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.69249				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15e On 20/03/2022 Spot Bond					0.00000	100.44704				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS158 On 20/03/2024 Spot Bond					0.00000	101.45193				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.17463				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.40085				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.33584				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.83514				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.23624				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.24914				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.02619				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			5.02500	105.97207	5.02500	105.95755				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.52569				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A: On 21/11/2021 Spot Bond			5.18500	105.11739	5.18500	105.10253				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.14619				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.24263				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.06357				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.63218				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.67110				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.18159				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.83404				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.78293				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.50338				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.96709				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	101.97900				0.00	0	
Total TH15A3 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 TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.85309				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.93177				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.88648				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.02231				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.34742				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.41551				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.11479				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.59696				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.06757				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.92900				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.00271				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.48649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	100.90224				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	100.93964				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A' On 21/08/2024 Spot Bond			8.49000	103.84536	8.49000	103.82190				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	100.94751				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	100.94948				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	100.89604				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	100.93935				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A' On 21/08/2024 Spot Bond			5.76000	102.32972	5.76000	102.29744				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	100.98688				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	101.05772				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	101.05743				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C On 21/08/2024 Spot Bond					0.00000	101.04788				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.14232				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.11252				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.47073				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.63779				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.53531				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.84796				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.59080				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.77000	108.65874	5.77000	108.64167				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.93000	112.27357	6.93000	112.25245				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.86734				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.54613				0.00	0	
Total TL27 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 TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.12000	110.35687	7.12000	110.33566				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.63716				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.63827				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.79150				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.91770				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.64000	112.96904	6.64000	112.94865			229,744,000,000.00		34,600,000	2,287,219,90
Total TN23 SPOT									229,744,000,000.00		34,600,000	2,287,219,90
Total For TN23									229,744,000,000.00		34,600,000	2,287,219,90
TN23/R On 06/11/2023 Spot Bond			100.00000	22.79268	100.00000	22.74167			0.00		0	
Total TN23/R2023 SPOT									0.00		0	
Total For TN23/R2023									0.00		0	
TN25 On 19/08/2025 Spot Bond			8.14000	109.43346	8.14000	109.40973			5,698,000,000,000.00		700,000,000	12,192,456,90
Total TN25 SPOT									5,698,000,000,000.00		700,000,000	12,192,456,90
Total For TN25									5,698,000,000,000.00		700,000,000	12,192,456,90
TN25/R On 19/08/2025 Spot Bond			100.00000	16.06425	100.00000	16.02889			0.00		0	
Total TN25/R186 SPOT									0.00		0	
Total For TN25/R186									0.00		0	
TN27 On 14/11/2027 Spot Bond			8.45000	104.27854	8.45000	104.25471			0.00		0	12,728,590,10
Total TN27 SPOT									0.00		0	12,728,590,10
Total For TN27									0.00		0	12,728,590,10
TN27/R On 14/11/2027 Spot Bond			100.00000	11.06963	100.00000	11.04486			0.00		0	
Total TN27/R186 SPOT									0.00		0	
Total For TN27/R186									0.00		0	
TN30 On 09/10/2030 Spot Bond			10.35000	104.27696	10.35000	104.24805			0.00		0	1,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.00092	8.00000	119.97506				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.16500	92.95587	12.16500	92.92572			315,215,830,500.00		25,911,700	2,518,971,20
Total TN40 SPOT									315,215,830,500.00		25,911,700	2,518,971,20
Total For TN40									315,215,830,500.00		25,911,700	2,518,971,20
TN40/R On 09/10/2040 Spot Bond			10.75000	103.45273	10.75000	103.42297			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	99.82816			0.00		0	
Total TRA3A3 SPOT									0.00		0	
Total For TRA3A3									0.00		0	
TRA3A On 14/11/2022 Spot Bond			5.74000	107.50298	5.74000	107.48618			0.00		0	
Total TRA3A4 SPOT									0.00		0	
Total For TRA3A4									0.00		0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.06941			0.00		0	
Total TRA3A7 SPOT									0.00		0	
Total For TRA3A7									0.00		0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.40968			0.00		0	
Total TRA3B1 SPOT									0.00		0	
Total For TRA3B1									0.00		0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.24039			0.00		0	
Total TRA3B2 SPOT									0.00		0	
Total For TRA3B2									0.00		0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.00545			0.00		0	
Total TRA4A2 SPOT									0.00		0	
Total For TRA4A2									0.00		0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.31887			0.00		0	
Total TRA4A3 SPOT									0.00		0	
Total For TRA4A3									0.00		0	
TRA4A On 13/04/2024 Spot Bond			6.03000	112.01209	6.03000	111.99381			0.00		0	
Total TRA4A4 SPOT									0.00		0	
Total For TRA4A4									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A1 On 13/04/2022 Spot Bond					0.00000	100.30309				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.31887				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.62000	102.67835	8.62000	102.65455				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	97.29406				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	101.29683				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP243 On 04/03/2021 Spot Bond					0.00000	99.45299				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	99.20913				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	98.87064				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	98.77917				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	97.83217				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	97.40744				0.00	0	
Total TSP250 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 TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	97.49631				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	99.30023				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	98.89536				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	98.80887				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	96.60957				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.03023				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.03983				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.88159				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.16056				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.90048				0.00	0	
Total TWC355 SPOT										0.00	0	
Total For TWC355										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.82741				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.71973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.62243				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.58734				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.24483				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.16611				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.08859				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.05564				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.44000	104.86893	6.44000	104.85051				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			8.82000	114.64448	8.82000	114.61715				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.35383				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.16889				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.07236				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE13 On 27/08/2021 Spot Bond					0.00000	100.88540			0.00	0	648,300,00
Total VKE13 SPOT									0.00	0	648,300,00
Total For VKE13									0.00	0	648,300,00
VKE14 On 27/08/2023 Spot Bond					0.00000	101.00013			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.02281			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.06599			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.80975			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.53212			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.45500	103.07832	4.45500	103.06591			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	79.79602	100.00000	79.62943			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									99,978,109,910,447,500.00	1,817,772,456,300	377,772,280,200
Total for SPOT :									99,978,109,910,447,500.00	1,817,772,456,300	377,772,280,200
Total Futures									99,978,115,097,212,600.00	817,772,505,809	377,773,713,800
Total Options									0.00	0	171,500
Grand Total:									99,978,115,097,212,600.00	817,772,505,809	377,773,885,300