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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 06/05/2021 Bond Future			11.96107	72.73045	11.94856	72.79342			0.00	0	35
ES33 On 05/08/2021 Bond Future			12.23767	73.50884	12.22552	73.56801			0.00	0	
ES33 On 04/11/2021 Bond Future			12.51745	70.54292	12.50590	70.59739			0.00	0	
ES33 On 03/02/2022 Bond Future			12.81863	71.33738	12.80693	71.39071			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 06/05/2021 Bond Future			12.47580	71.01630	12.44259	71.20027			0.00	0	4,77
ES42 On 05/08/2021 Bond Future			12.73968	71.77710	12.70575	71.95855			0.00	0	
ES42 On 04/11/2021 Bond Future			13.00910	68.30941	12.97457	68.48755			0.00	0	
ES42 On 03/02/2022 Bond Future			13.28934	69.07933	13.25348	69.25779			0.00	0	
Total ES42 Future									0.00	0	4,77
Total For ES42									0.00	0	4,77
I2025 On 06/05/2021 Bond Future			149.47918	149.47918	149.20148	149.20148			0.00	0	7,75
I2025 On 05/08/2021 Bond Future			149.58581	149.58581	149.29577	149.29577			0.00	0	
I2025 On 04/11/2021 Bond Future			151.26683	151.26683	150.96247	150.96247			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/02/2022	Bond Future			151.44682	151.44682	151.13510	151.13510			0.00	0	
Total I2025 Future												0.00	0	7,75
Total For I2025												0.00	0	7,75
I2029	On	06/05/2021	Bond Future			106.07885	106.07885	104.45396	104.45396			0.00	0	2,38
I2029	On	05/08/2021	Bond Future			107.24055	107.24055	105.59146	105.59146			0.00	0	
I2029	On	04/11/2021	Bond Future			107.29530	107.29530	105.61983	105.61983			0.00	0	
I2029	On	03/02/2022	Bond Future			108.52779	108.52779	106.83041	106.83041			0.00	0	
Total I2029 Future												0.00	0	2,38
Total For I2029												0.00	0	2,38
I2033	On	06/05/2021	Bond Future			101.50855	101.50855	99.83765	99.83765			0.00	0	9,58
I2033	On	05/08/2021	Bond Future			102.62015	102.62015	100.92483	100.92483			0.00	0	
I2033	On	04/11/2021	Bond Future			102.54862	102.54862	100.82678	100.82678			0.00	0	
I2033	On	03/02/2022	Bond Future			103.72662	103.72662	101.98238	101.98238			0.00	0	
Total I2033 Future												0.00	0	9,58
Total For I2033												0.00	0	9,58
I2038	On	06/05/2021	Bond Future			113.89797	113.89797	115.72236	115.72236			0.00	0	7,75
I2038	On	05/08/2021	Bond Future			113.42353	113.42353	115.26076	115.26076			0.00	0	
I2038	On	04/11/2021	Bond Future			114.69838	114.69838	116.54777	116.54777			0.00	0	
I2038	On	03/02/2022	Bond Future			114.26380	114.26380	116.13148	116.13148			0.00	0	
Total I2038 Future												0.00	0	7,75
Total For I2038												0.00	0	7,75
I2046	On	06/05/2021	Bond Future			102.14059	102.14059	101.61417	101.61417			0.00	0	14,85
I2046	On	05/08/2021	Bond Future			103.25937	103.25937	102.72078	102.72078			0.00	0	
I2046	On	04/11/2021	Bond Future			102.61237	102.61237	102.06005	102.06005			0.00	0	
I2046	On	03/02/2022	Bond Future			103.79120	103.79120	103.23006	103.23006			0.00	0	
Total I2046 Future												0.00	0	14,85
Total For I2046												0.00	0	14,85
I2050	On	06/05/2021	Bond Future			103.94044	103.94044	104.03056	104.03056			0.00	0	10,90
I2050	On	05/08/2021	Bond Future			103.15113	103.15113	103.23578	103.23578			0.00	0	
I2050	On	04/11/2021	Bond Future			104.31043	104.31043	104.38846	104.38846			0.00	0	
I2050	On	03/02/2022	Bond Future			103.56124	103.56124	103.63746	103.63746			0.00	0	
Total I2050 Future												0.00	0	10,90
Total For I2050												0.00	0	10,90
R186	On	06/05/2021	Bond Future			7.82349	116.02248	7.89856	115.66252		6.81	170,553,045.60	1,470	107,27
R186	On	05/08/2021	Bond Future			8.04072	111.98381	8.12211	111.61289		6.60	0.00	0	
R186	On	04/11/2021	Bond Future			8.26058	113.21668	8.34913	112.83334		6.56	0.00	0	
R186	On	03/02/2022	Bond Future			8.50438	109.21005	8.59959	108.81971		6.50	0.00	0	

Contract 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												170,553,045.60	1,470	107,27
R186	On	06/05/2021	Bond Future	10.77	Call			12,734.97000	12.73497	13,094,910	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.04000	0.00004	0,020	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			12,775.99000	12.77599	13,135,940	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.03000	0.00003	0,020	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			12,693.92000	12.69392	13,053,860	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.04000	0.00004	0,020	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			310.43000	0.31043	374,350	6.75	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			3,221.55000	3.22155	2,925,510	6.75	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.63	Call			3,341.62000	3.34162	3,594,130	7.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,062.02000	1.06202	943,610	7.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			3,278.91000	3.27891	3,529,180	7.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			1,087.95000	1.08795	967,300	7.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			3,310.08000	3.31008	3,561,490	7.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,074.78000	1.07478	955,270	7.07	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			1,957.76000	1.95776	2,126,480	6.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			3,040.59000	3.04059	2,825,970	6.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			1,977.98000	1.97798	2,147,790	6.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			3,017.08000	3.01708	2,803,550	6.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			1,937.66000	1.93766	2,105,290	6.69	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			3,064.23000	3.06423	2,848,520	6.69	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			6,246.13000	6.24613	5,939,370	6.24	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			742.07000	0.74207	824,080	6.23	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			6,313.94000	6.31394	6,005,610	6.23	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			751.68000	0.75168	834,470	6.24	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			6,279.99000	6.27999	5,972,440	6.24	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			761.37000	0.76137	844,950	6.24	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												170,553,045.60	1,470	122,45
R197	On	06/05/2021	Bond Future			318.78982	318.78982	318.79420	318.79420			0.00	0	2,07
R197	On	05/08/2021	Bond Future			314.27812	314.27812	314.26299	314.26299			0.00	0	
R197	On	04/11/2021	Bond Future			317.81063	317.81063	317.77199	317.77199			0.00	0	
R197	On	03/02/2022	Bond Future			313.36272	313.36272	313.31578	313.31578			0.00	0	
Total R197 Future												0.00	0	2,07
Total For R197												0.00	0	2,07
R202	On	06/05/2021	Bond Future			223.35091	223.35091	223.11607	223.11607			0.00	0	8,07
R202	On	05/08/2021	Bond Future			221.54612	221.54612	221.29499	221.29499			0.00	0	
R202	On	04/11/2021	Bond Future			224.03595	224.03595	223.76553	223.76553			0.00	0	
R202	On	03/02/2022	Bond Future			222.30776	222.30776	222.02859	222.02859			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R202 Future												0.00	0	8,02
Total For R202												0.00	0	8,02
R2023	On	06/05/2021	Bond Future			5.53390	105.26000	5.62905	105.09472		1.73	32,735,860.00	311	40,64
R2023	On	05/08/2021	Bond Future			5.74708	106.38653	5.86316	106.21298		1.87	0.00	0	
R2023	On	04/11/2021	Bond Future			6.00293	103.64951	6.14850	103.46633		1.72	0.00	0	
R2023	On	03/02/2022	Bond Future			6.38142	104.81635	6.56650	104.62851		1.55	0.00	0	
Total R2023 Future												32,735,860.00	311	40,64
R2023	On	06/05/2021	Bond Future	7.57	Call			3,297.29000	3.29729	3,462,520	2.36	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.10000	0.00010	0,050	2.36	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,313.91000	3.31391	3,479,140	2.36	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.09000	0.00009	0,040	2.36	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,280.67000	3.28067	3,445,890	2.36	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.11000	0.00011	0,050	2.36	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			1,015.91000	1.01591	888,810	1.81	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			176.60000	0.17660	221,560	1.80	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			1,037.43000	1.03743	908,840	1.80	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			180.91000	0.18091	226,610	1.81	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			1,026.63000	1.02663	898,780	1.81	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			185.29000	0.18529	231,740	1.81	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			64.26000	0.06426	86,100	1.48	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,624.82000	1.62482	1,463,480	1.48	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			60.84000	0.06084	81,810	1.48	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,647.08000	1.64708	1,484,870	1.48	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			62.46000	0.06246	83,840	1.48	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,635.86000	1.63586	1,474,060	1.48	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,632.34000	1.63234	1,473,070	1.40	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			99.91000	0.09991	128,810	1.40	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,623.39000	1.62339	1,464,450	1.40	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			97.08000	0.09708	125,340	1.40	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,641.29000	1.64129	1,481,710	1.40	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			98.49000	0.09849	127,060	1.40	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												32,735,860.00	311	40,64
R2030	On	06/05/2021	Bond Future			9.63074	92.70751	9.67950	92.44221		11.33	308,901,423.32	3,332	115,82
R2030	On	05/08/2021	Bond Future			9.86440	89.69468	9.91657	89.42082		11.24	0.00	0	
R2030	On	04/11/2021	Bond Future			10.08853	90.68252	10.14439	90.39901		11.00	0.00	0	
R2030	On	03/02/2022	Bond Future			10.33336	87.69952	10.39239	87.41056		11.03	0.00	0	
Total R2030 Future												308,901,423.32	3,332	115,82
R2030	On	06/05/2021	Bond Future	11.70	Call			10,171.62000	10.17162	10,433,700	12.49	0.00	0	

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	11.70	Put			15.22000	0.01522	12,000	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			15.74000	0.01574	12,420	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			376.62000	0.37662	415,220	11.13	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			4,453.34000	4.45334	4,226,640	11.13	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			7,604.15000	7.60415	7,346,060	10.69	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			55.23000	0.05523	62,440	10.69	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			4,889.87000	4.88987	4,655,940	11.06	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			293.85000	0.29385	325,220	11.06	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			328.74000	0.32874	363,200	11.09	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			4,693.51000	4.69351	4,462,670	11.09	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			429.51000	0.42951	472,510	11.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			4,219.32000	4.21932	3,997,020	11.17	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			771.85000	0.77185	840,710	11.33	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			3,143.83000	3.14383	2,947,390	11.33	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			952.14000	0.95214	1,032,960	11.41	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			2,764.73000	2.76473	2,580,250	11.41	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			5,344.69000	5.34469	5,104,460	10.99	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			225.69000	0.22569	250,760	10.99	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			3,065.62000	3.06562	2,871,510	11.35	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			805.87000	0.80587	877,060	11.35	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			6,710.87000	6.71087	6,954,470	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			140.92000	0.14092	119,220	12.49	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			2,493.23000	2.49323	2,647,510	12.03	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,199.35000	1.19935	1,088,330	12.03	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			723.11000	0.72311	788,540	11.31	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			3,263.77000	3.26377	3,063,900	11.31	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			9,946.16000	9.94616	9,682,530	10.63	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			11.71000	0.01171	13,380	10.63	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			5,766.43000	5.76643	5,998,540	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			238.33000	0.23833	205,140	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			2,917.68000	2.91768	3,086,120	12.20	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			10,217.56000	10.21756	10,479,730	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			14.72000	0.01472	11,590	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,125.66000	10.12566	10,387,640	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			987.20000	0.98720	890,340	12.20	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			3,553.49000	3.55349	3,345,960	11.27	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			617.71000	0.61771	675,480	11.27	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			10,699.61000	10.69961	10,957,810	12.25	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			4,188.76000	4.18876	4,362,710	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			64.01000	0.06401	70,680	10.62	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	05/08/2021	Bond Future	8.95	Put			6,003.80000	6.00380	5,784,780	10.90	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			748.67000	0.74867	803,510	10.90	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			4,030.06000	4.03006	3,850,070	11.21	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			1,541.76000	1.54176	1,635,630	11.21	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put			1,651.48000	1.65148	1,551,570	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			153.94000	0.15394	138,280	12.25	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call			4,223.12000	4.22312	4,397,800	12.15	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			1,635.39000	1.63539	1,536,210	12.15	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			4,257.79000	4.25779	4,433,180	12.16	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			1,619.65000	1.61965	1,521,180	12.16	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call			3,815.91000	3.81591	3,981,680	11.99	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			1,836.07000	1.83607	1,727,980	11.99	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			6,780.31000	6.78031	6,550,150	10.78	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			560.06000	0.56006	603,760	10.78	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			12,719.73000	12.71973	12,452,540	10.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			2,402.68000	2.40268	2,291,120	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			4,663.50000	4.66350	4,834,190	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call			7,377.00000	7.37700	7,595,860	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			2,443.33000	2.44333	2,330,510	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			1,118.76000	1.11876	1,054,110	11.89	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			4,692.10000	4.69210	4,863,420	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			2,422.94000	2.42294	2,310,750	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			4,720.80000	4.72080	4,892,750	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			10,586.81000	10.58681	10,332,750	10.42	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			398.67000	0.39867	428,120	10.42	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			8,128.70000	8.12870	7,896,950	10.57	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			799.40000	0.79940	851,160	10.57	0.00	0	30
R2030	On	03/02/2022	Bond Future	9.43	Call			1,766.16000	1.76616	1,854,820	10.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			6,634.69000	6.63469	6,434,390	10.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			1,782.78000	1.78278	1,872,030	10.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			5,463.29000	5.46329	5,284,000	11.05	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			1,636.67000	1.63667	1,720,670	10.79	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			6,598.96000	6.59896	6,399,250	10.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			6,925.42000	6.92542	6,720,460	10.79	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			1,799.49000	1.79949	1,889,330	10.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			6,563.35000	6.56335	6,364,230	10.85	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			11,102.64000	11.10264	10,851,240	10.41	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			575.34000	0.57534	612,900	10.41	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			2,404.73000	2.40473	2,514,400	11.05	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Option												0.00	0	16,60
Total For R2030												308,901,423.32	3,332	132,43
R2032	On	06/05/2021	Bond Future			10.30850	87.62157	10.33152	87.48685		13.38	1,198,925,942.31	13,683	133,20
R2032	On	05/08/2021	Bond Future			10.53588	88.55970	10.56086	88.41807		12.88	0.00	0	
R2032	On	04/11/2021	Bond Future			10.76417	85.38936	10.79141	85.23969		13.22	0.00	0	
R2032	On	03/02/2022	Bond Future			11.00681	86.35109	11.03565	86.19767		12.71	0.00	0	
Total R2032 Future												1,198,925,942.31	13,683	133,20
R2032	On	06/05/2021	Bond Future	12.11	Call			9,645.88000	9.64588	9,775,070	14.87	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			48.66000	0.04866	43,130	14.87	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			9,694.22000	9.69422	9,823,530	14.87	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			1,924.60000	1.92460	1,977,670	13.75	0.00	0	7
R2032	On	06/05/2021	Bond Future	12.12	Put			47.30000	0.04730	41,890	14.87	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			9,597.53000	9.59753	9,726,580	14.87	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			50.07000	0.05007	44,400	14.87	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			11,850.23000	11.85023	11,983,260	14.87	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			12.01000	0.01201	10,320	14.87	0.00	0	7
R2032	On	06/05/2021	Bond Future	10.33	Put			1,933.49000	1.93349	1,851,840	13.75	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			5,765.62000	5.76562	5,860,330	14.09	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,398.37000	1.39837	1,351,450	14.09	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			5,802.40000	5.80240	5,897,480	14.09	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,382.46000	1.38246	1,335,910	14.09	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			5,728.92000	5.72892	5,823,280	14.09	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,414.41000	1.41441	1,367,140	14.09	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			9,408.59000	9.40859	9,282,280	12.51	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			845.20000	0.84520	868,560	12.51	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			6,699.91000	6.69991	6,799,720	14.30	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			647.87000	0.64787	625,210	14.30	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call			6,733.90000	6.73390	6,834,000	14.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			1,907.62000	1.90762	1,857,760	14.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			1,890.96000	1.89096	1,841,390	14.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			6,666.00000	6.66600	6,765,510	14.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			1,924.40000	1.92440	1,874,240	14.30	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			7,070.67000	7.07067	6,958,840	12.91	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			1,563.37000	1.56337	1,601,210	12.91	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			10,801.96000	10.80196	10,928,970	14.30	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			625.86000	0.62586	643,160	12.02	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call			3,313.31000	3.31331	3,376,280	12.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			5,341.93000	5.34193	5,251,480	12.82	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call			2,803.24000	2.80324	2,859,390	12.67	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 Intere
R2032	On	03/02/2022	Bond Future	10.42	Put		6.119.06000	6.11906	6,021,170	12.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		2,825.48000	2.82548	2,881,940	12.68	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		6,017.28000	6.01728	5,920,320	12.68	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		2,781.09000	2.78109	2,836,930	12.66	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		8,473.17000	8.47317	8,357,160	12.23	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		13,032.08000	13.03208	12,895,960	12.02	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		11,753.27000	11.75327	11,621,300	12.02	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		803.65000	0.80365	825,100	12.02	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		1,602.38000	1.60238	1,639,790	12.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		6,084.78000	6.08478	5,987,200	12.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		6,050.96000	6.05096	5,953,690	12.67	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		2,759.35000	2.75935	2,814,880	12.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,183.14000	2.18314	2,230,150	12.47	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		7,131.31000	7.13131	7,024,900	12.47	0.00	0	9
Total R2032 Option											0.00	0	4,45
Total For R2032											1,198,925,942.31	13,683	137,66
R2035	On	06/05/2021	Bond Future			11.01454	86.70482	11.00152	86.78601	14.69	174,883,621.94	2,017	101,87
R2035	On	05/08/2021	Bond Future			11.24805	87.63277	11.23536	87.70945	14.36	0.00	0	
R2035	On	04/11/2021	Bond Future			11.48181	84.12243	11.46967	84.19358	14.82	0.00	0	
R2035	On	03/02/2022	Bond Future			11.73373	85.06974	11.72142	85.13959	14.27	0.00	0	
Total R2035 Future											174,883,621.94	2,017	101,82
R2035	On	06/05/2021	Bond Future	12.36	Call		8,077.37000	8.07737	7,995,300	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		185.27000	0.18527	184,390	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,014.87000	2.01487	2,034,530	15.56	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		953.83000	0.95383	914,540	14.75	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		3,840.87000	3.84087	3,882,770	14.75	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		6,518.75000	6.51875	6,582,980	14.04	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		685.44000	0.68544	653,280	14.57	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		1,754.72000	1.75472	1,770,770	15.77	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,673.89000	2.67389	2,608,750	15.77	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		10,825.50000	10.82550	10,743,550	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		189.65000	0.18965	188,780	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		2,316.60000	2.31660	2,255,070	15.56	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,569.50000	1.56950	1,518,000	15.12	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		4,293.62000	4.29362	4,218,090	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		969.63000	0.96963	975,290	16.50	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		10,127.09000	10.12709	10,045,010	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		265.75000	0.26575	248,790	14.04	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		4,563.15000	4.56315	4,612,180	14.57	0.00	0	

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	12.02	Put		393.12000	0.39312	393,380	16.50	0.00	0	2
R2035	On	06/05/2021	Bond Future	11.32	Call		3,331.38000	3.33138	3,261,050	16.13	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,377.61000	1.37761	1,388,470	16.13	0.00	0	2
R2035	On	06/05/2021	Bond Future	10.24	Put		5,414.35000	5.41435	5,470,650	14.36	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		45.81000	0.04581	45,050	16.50	0.00	0	6
R2035	On	06/05/2021	Bond Future	10.81	Put		2,776.96000	2.77696	2,806,650	15.12	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		8,127.09000	8.12709	8,045,000	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		180.99000	0.18099	180,090	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		8,027.70000	8.02770	7,945,640	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		462.00000	0.46200	437,110	14.36	0.00	0	2
R2035	On	06/05/2021	Bond Future	12.77	Put		66.79000	0.06679	65,900	16.50	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	12.02	Call		6,415.19000	6.41519	6,334,260	16.50	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	13.20	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		50,497.82000	50.49782	50,574,500	13.20	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	13.20	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		50,381.24000	50.38124	50,457,920	13.20	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	13.20	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,987.42000	2.98742	3,010,290	15.13	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.77	Call		2,034.81000	2.03481	1,995,560	14.38	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,919.12000	4.91912	4,956,550	14.38	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.02	Put		8,525.30000	8.52530	8,582,380	13.56	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		50,614.53000	50.61453	50,691,210	13.20	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		680.61000	0.68061	661,010	13.56	0.00	0	1
R2035	On	05/08/2021	Bond Future	11.37	Call		3,795.77000	3.79577	3,741,960	15.13	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		562.20000	0.56220	565,410	16.05	0.00	0	4
R2035	On	04/11/2021	Bond Future	11.75	Call		5,092.12000	5.09212	5,041,870	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		3,471.72000	3.47172	3,492,620	15.67	0.00	0	7
R2035	On	04/11/2021	Bond Future	11.08	Call		3,055.17000	3.05517	3,016,060	14.89	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		5,387.46000	5.38746	5,419,500	14.89	0.00	0	7
R2035	On	04/11/2021	Bond Future	10.23	Put		9,041.21000	9.04121	9,089,320	14.11	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,278.67000	1.27867	1,255,630	14.11	0.00	0	7
R2035	On	04/11/2021	Bond Future	12.52	Call		7,768.95000	7.76895	7,709,460	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,931.27000	1.93127	1,942,930	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		7,805.11000	7.80511	7,745,530	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,914.82000	1.91482	1,926,390	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		7,732.84000	7.73284	7,673,450	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		9,614.40000	9.61440	9,664,550	14.00	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,112.85000	1.11285	1,091,850	14.00	0.00	0	4
R2035	On	04/11/2021	Bond Future	10.62	Put		7,198.30000	7.19830	7,238,970	14.49	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		1,987.66000	1.98766	1,957,180	14.49	0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/11/2021	Bond Future	13.82	Call			12,811.31000	12.81131	12,743,370	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,947.83000	1.94783	1,959,590	16.05	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			3,373.75000	3.37375	3,337,070	14.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			6,294.90000	6.29490	6,328,070	14.25	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			832.00000	0.83200	817,400	13.51	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			3,398.81000	3.39881	3,361,990	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			6,260.22000	6.26022	6,293,250	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			3,423.65000	3.42365	3,386,670	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			6,225.39000	6.22539	6,258,260	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			3,808.66000	3.80866	3,769,450	14.37	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			5,722.56000	5.72256	5,753,200	14.37	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			2,115.19000	2.11519	2,087,420	13.81	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			8,545.43000	8.54543	8,587,510	13.81	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			13,593.66000	13.59366	13,648,910	13.51	0.00	0	
Total R2035 Option												0.00	0	14,81
Total For R2035												174,883,621.94	2,017	116,64
R2037	On	06/05/2021	Bond Future			11.24681	82.26749	11.21841	82.44302		15.79	103,163,432.46	1,254	130,74
R2037	On	05/08/2021	Bond Future			11.48218	78.89266	11.45341	79.06490		16.21	0.00	0	
R2037	On	04/11/2021	Bond Future			11.70577	79.76185	11.67684	79.93007		15.90	0.00	0	
R2037	On	03/02/2022	Bond Future			11.94679	76.40575	11.91695	76.57390		16.12	0.00	0	
Total R2037 Future												103,163,432.46	1,254	130,74
R2037	On	06/05/2021	Bond Future	12.43	Call			7,283.69000	7.28369	7,117,160	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			287.22000	0.28722	296,220	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			7,331.42000	7.33142	7,164,700	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			281.17000	0.28117	289,980	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			7,236.01000	7.23601	7,069,690	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			293.37000	0.29337	302,580	17.72	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			1,620.49000	1.62049	1,658,270	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			6,274.81000	6.27481	6,141,020	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			1,655.07000	1.65507	1,693,520	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			6,312.09000	6.31209	6,177,970	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			1,637.70000	1.63770	1,675,820	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			6,349.46000	6.34946	6,215,000	17.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			8,147.86000	8.14786	8,015,550	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,850.43000	1.85043	1,886,340	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			8,076.63000	8.07663	7,944,820	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,881.63000	1.88163	1,918,040	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			8,112.21000	8.11221	7,980,160	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,865.97000	1.86597	1,902,140	17.23	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/02/2022	Bond Future	11.46	Put		6.20239000	6.20239	6,289,660	16.09	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,581.12000	3.58112	3,499,890	16.10	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		6,168.39000	6.16839	6,255,310	16.10	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,530.72000	3.53072	3,450,190	16.08	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		6,236.84000	6.23684	6,324,460	16.08	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,555.73000	3.55573	3,474,850	16.09	0.00	0	
Total R2037 Option											0.00	0	
Total For R2037											103,163,432.46	1,254	130,74
R2040	On	06/05/2021	Bond Future			11.37395	84.21393	11.33521	84.46827	15.99	51,117,855.51	607	79,47
R2040	On	05/08/2021	Bond Future			11.60491	80.60962	11.56529	80.86142	16.61	0.00	0	
R2040	On	04/11/2021	Bond Future			11.82398	81.49779	11.78370	81.74627	16.31	0.00	0	
R2040	On	03/02/2022	Bond Future			12.05999	77.91105	12.01827	78.16028	16.58	0.00	0	
Total R2040 Future											51,117,855.51	607	79,47
R2040	On	06/05/2021	Bond Future	12.43	Call		7,097.46000	7.09746	6,863,750	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		372.82000	0.37282	393,450	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		7,147.05000	7.14705	6,912,940	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,585.71000	1.58571	1,665,070	17.08	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		3,171.72000	3.17172	2,996,740	17.08	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		11,896.14000	11.89614	11,644,020	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		365.17000	0.36517	385,400	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,047.94000	7.04794	6,814,640	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		38.94000	0.03894	41,160	18.09	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		380.60000	0.38060	401,640	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		4,310.57000	4.31057	4,482,410	15.73	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		874.30000	0.87430	791,800	15.73	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		1,539.24000	1.53924	1,594,150	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		7,083.57000	7.08357	6,886,200	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,522.63000	1.52263	1,577,060	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,003.34000	7.00334	6,806,930	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		3,561.24000	3.56124	3,672,530	16.98	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		3,463.73000	3.46373	3,323,220	16.98	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		17,055.34000	17.05534	16,807,000	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,555.99000	1.55599	1,611,380	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		69.35000	0.06935	72,810	18.29	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		7,043.42000	7.04342	6,846,530	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		5,413.00000	5.41300	5,563,220	16.37	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,019.47000	2.01947	1,917,890	16.37	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,989.42000	1.98942	2,046,890	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,472.95000	8.47295	8,281,560	17.69	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/11/2021	Bond Future	12.91	Put		1,972.85000	1.97285	2,029,940	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,398.46000	8.39846	8,207,830	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,006.11000	2.00611	2,063,960	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,435.68000	8.43568	8,244,670	17.69	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		3,796.01000	3.79601	3,678,360	16.65	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		6,493.85000	6.49385	6,625,430	16.65	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		3,823.05000	3.82305	3,704,880	16.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		6,457.68000	6.45768	6,588,740	16.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3,769.37000	3.76937	3,652,220	16.64	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		6,530.50000	6.53050	6,662,580	16.64	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											51,117,855.51	607	83,07
R2044	On	06/05/2021	Bond Future			11.44915	80.68997	11.42061	80.87728	16.85	41,232,574.67	511	62,08
R2044	On	05/08/2021	Bond Future			11.67261	77.17311	11.64358	77.35742	17.50	0.00	0	
R2044	On	04/11/2021	Bond Future			11.88434	78.02340	11.85503	78.20394	17.17	0.00	0	
R2044	On	03/02/2022	Bond Future			12.11227	74.52270	12.08197	74.70332	17.45	0.00	0	
Total R2044 Future											41,232,574.67	511	62,08
R2044	On	06/05/2021	Bond Future	12.44	Call		6,696.81000	6.69681	6,524,130	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		452.32000	0.45232	466,950	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6,744.94000	6.74494	6,571,970	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		443.48000	0.44348	457,820	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		537.58000	0.53758	491,140	16.34	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		2,215.00000	2.21500	2,102,340	17.58	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		2,350.74000	2.35074	2,425,390	17.58	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		3,737.19000	3.73719	3,594,230	18.53	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		3,477.45000	3.47745	3,580,600	17.01	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		6,986.61000	6.98661	6,812,260	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		401.45000	0.40145	414,410	19.07	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		4,220.01000	4.22001	4,070,380	18.81	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		461.31000	0.46131	476,230	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		5,530.87000	5.53087	5,671,740	16.34	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,648.75000	6.64875	6,476,360	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		1,172.18000	1.17218	1,209,860	18.81	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		2,513.03000	2.51303	2,592,240	17.47	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,046.33000	2.04633	1,938,230	17.47	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		1,370.58000	1.37058	1,414,930	18.53	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,319.88000	1.31988	1,235,720	17.01	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,501.83000	1.50183	1,537,890	19.27	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,238.47000	7.23847	7,089,900	19.27	0.00	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	12.61	Put		1,485.82000	1.48582	1,521,560	19.27	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,159.17000	7.15917	7,011,260	19.27	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,517.98000	1.51798	1,554,380	19.27	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,198.79000	7.19879	7,050,540	19.27	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,155.70000	8.15570	8,016,680	18.62	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,147.78000	2.14778	2,189,300	18.62	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,191.83000	8.19183	8,052,530	18.62	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,130.43000	2.13043	2,171,670	18.62	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,119.63000	8.11963	7,980,870	18.62	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,165.26000	2.16526	2,207,040	18.62	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		6,667.13000	6.66713	6,760,960	17.55	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		3,700.90000	3.70090	3,614,860	17.53	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		6,741.82000	6.74182	6,836,400	17.53	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		3,727.37000	3.72737	3,640,950	17.54	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		6,704.39000	6.70439	6,798,590	17.54	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		3,753.92000	3.75392	3,667,130	17.55	0.00	0	
Total R2044 Option											0.00	0	18,66
Total For R2044											41,232,574.67	511	80,66
R2048	On	06/05/2021	Bond Future			11.35882	79.90444	11.33014	80.09801	17.16	192,889,318.16	2,414	137,17
R2048	On	05/08/2021	Bond Future			11.56757	80.75957	11.53837	80.95034	16.93	0.00	0	
R2048	On	04/11/2021	Bond Future			11.77535	77.23664	11.74581	77.42364	17.51	0.00	0	
R2048	On	03/02/2022	Bond Future			11.99825	78.10648	11.96767	78.29365	16.83	0.00	0	
Total R2048 Future											192,889,318.16	2,414	137,17
R2048	On	06/05/2021	Bond Future	12.35	Call		6,836.35000	6.83635	6,657,700	19.46	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		443.21000	0.44321	458,130	19.46	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		6,885.55000	6.88555	6,706,600	19.46	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		828.58000	0.82858	764,550	16.84	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	12.36	Put		434.41000	0.43441	449,030	19.46	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,787.21000	6.78721	6,608,860	19.46	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		452.16000	0.45216	467,380	19.46	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Put		8,480.69000	8.48069	8,658,910	15.41	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		120.48000	0.12048	105,130	15.41	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	10.80	Put		4,565.77000	4.56577	4,695,310	16.84	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Put		7,775.93000	7.77593	7,912,110	16.40	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,166.77000	1.16677	1,112,180	16.40	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.51	Call		7,404.87000	7.40487	7,250,920	18.66	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,483.33000	1.48333	1,520,150	18.66	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		7,445.56000	7.44556	7,291,280	18.66	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,467.38000	1.46738	1,503,870	18.66	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/08/2021	Bond Future	12.50	Call		7,364.23000	7.36423	7,210,620	18.66	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,499.42000	1.49942	1,536,580	18.66	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		6,187.66000	6.18766	6,305,560	16.81	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		1,796.93000	1.79693	1,724,060	16.81	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.00	Put		11,734.39000	11.73439	11,902,160	15.36	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		359.03000	0.35903	336,030	15.36	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.30	Put		9,624.02000	9.62402	9,777,260	15.91	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		688.88000	0.68888	651,350	15.91	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.84	Put		2,058.79000	2.05879	2,100,140	19.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		8,507.22000	8.50722	8,361,290	19.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		2,041.83000	2.04183	2,082,900	19.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		8,433.12000	8.43312	8,287,750	19.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		2,075.87000	2.07587	2,117,500	19.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		8,470.15000	8.47015	8,324,500	19.01	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		3,699.62000	3.69962	3,611,240	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		6,802.44000	6.80244	6,901,230	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		3,726.96000	3.72696	3,638,170	16.82	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		6,763.86000	6.76386	6,862,240	16.82	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		3,672.67000	3.67267	3,584,680	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		6,841.52000	6.84152	6,940,700	16.81	0.00	0	
Total R2048 Option											0.00	0	7,60
Total For R2048											192,889,318.16	2,414	144,77
R209	On	06/05/2021	Bond Future			10.92985	66.64979	10.91672	66.72075	17.80	0.00	0	27,12
R209	On	05/08/2021	Bond Future			11.13541	67.36337	11.12256	67.43095	16.97	0.00	0	
R209	On	04/11/2021	Bond Future			11.34012	64.96459	11.32774	65.02798	17.37	0.00	0	1,75
R209	On	03/02/2022	Bond Future			11.55530	65.69626	11.54276	65.75875	16.69	0.00	0	
Total R209 Future											0.00	0	28,91
R209	On	06/05/2021	Bond Future	12.23	Call		6,802.40000	6.80240	6,730,520	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		220.75000	0.22075	219,830	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		6,844.11000	6.84411	6,772,220	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		8,421.56000	8.42156	8,486,350	16.63	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		74.05000	0.07405	67,880	16.63	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put		3,917.25000	3.91725	3,956,270	17.64	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		746.89000	0.74689	714,950	17.64	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call		1,193.08000	1.19308	1,151,380	17.92	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		6,934.20000	6.93420	6,993,760	16.87	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		164.80000	0.16480	153,400	16.87	0.00	0	5,01
R209	On	06/05/2021	Bond Future	11.00	Call		2,211.25000	2.21125	2,155,590	18.56	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		1,763.07000	1.76307	1,778,370	18.56	0.00	0	3,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/05/2021	Bond Future	10.00	Put		5,571.49000	5.57149	5,623,540	17.20	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		225.48000	0.22548	224,580	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		4,292.66000	4.29266	4,224,530	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		742.32000	0.74232	745,150	19.65	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put		4,358.52000	4.35852	4,401,400	17.54	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		606.17000	0.60617	578,090	17.54	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call		3,021.17000	3.02117	2,958,970	19.09	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		2,938.50000	2.93850	2,967,760	17.92	0.00	0	6,2!
R209	On	06/05/2021	Bond Future	12.24	Put		216.10000	0.21610	215,170	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		6,760.73000	6.76073	6,688,870	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		1,253.77000	1.25377	1,262,530	19.09	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call		6,885.83000	6.88583	6,813,930	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		211.53000	0.21153	210,590	19.65	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	10.00	Call		333.28000	0.33328	314,370	17.20	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		5,119.07000	5.11907	5,063,030	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,690.19000	1.69019	1,701,730	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		5,150.65000	5.15065	5,094,490	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,673.14000	1.67314	1,684,560	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		5,087.57000	5.08757	5,031,650	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,707.38000	1.70738	1,719,040	18.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		6,232.78000	6.23278	6,181,660	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,117.62000	2.11762	2,129,890	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,420.15000	2.42015	2,434,080	18.78	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	12.18	Call		6,262.49000	6.26249	6,211,280	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,100.80000	2.10080	2,112,980	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		6,292.26000	6.29226	6,240,950	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,084.09000	2.08409	2,096,170	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		1,921.50000	1.92150	1,892,990	17.14	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		6,372.52000	6.37252	6,407,400	17.14	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	9.50	Put		11,054.75000	11.05475	11,104,750	16.42	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		621.32000	0.62132	607,930	16.42	0.00	0	3,7!
R209	On	04/11/2021	Bond Future	12.00	Call		5,736.19000	5.73619	5,686,730	18.78	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,051.78000	3.05178	3,018,670	16.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		5,737.47000	5.73747	5,766,850	16.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,073.39000	3.07339	3,040,150	16.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		5,706.20000	5.70620	5,735,450	16.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,095.33000	3.09533	3,061,950	16.73	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		5,675.31000	5.67531	5,704,420	16.73	0.00	0	
Total R209 Option											0.00	0	59,57

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209											0.00	0	88,45
R210	On	06/05/2021			197.56498	197.56498	196.80501	196.80501			0.00	0	1,18
R210	On	05/08/2021			199.72871	199.72871	198.94818	198.94818			0.00	0	
R210	On	04/11/2021			199.23313	199.23313	198.42922	198.42922			0.00	0	
R210	On	03/02/2022			201.52185	201.52185	200.70368	200.70368			0.00	0	
Total R210 Future											0.00	0	1,18
Total For R210											0.00	0	1,18
R212	On	06/05/2021			171.29259	171.29259	171.29803	171.29803			0.00	0	2,98
R212	On	05/08/2021			170.83661	170.83661	170.83150	170.83150			0.00	0	
R212	On	04/11/2021			172.75670	172.75670	172.73885	172.73885			0.00	0	
Total R212 Future											0.00	0	2,98
Total For R212											0.00	0	2,98
R213	On	06/05/2021			9.91425	83.33771	9.95756	83.10302		13.13	33,335,084.00	400	9,54
R213	On	05/08/2021			10.13058	84.22962	10.17673	83.98728		12.46	0.00	0	
R213	On	04/11/2021			10.34861	81.62702	10.39792	81.37595		12.73	0.00	0	
R213	On	03/02/2022			10.58487	82.54603	10.63680	82.29014		12.24	0.00	0	
Total R213 Future											33,335,084.00	400	9,54
R213	On	06/05/2021	11.90	Call			9,703.69000	9.70369	9,933,580	14.45	0.00	0	
R213	On	06/05/2021	11.90	Put			26.93000	0.02693	22,130	14.45	0.00	0	
R213	On	06/05/2021	11.91	Call			9,748.67000	9.74867	9,978,680	14.45	0.00	0	
R213	On	06/05/2021	11.91	Put			26.13000	0.02613	21,450	14.45	0.00	0	
R213	On	06/05/2021	11.89	Call			9,658.70000	9.65870	9,888,450	14.45	0.00	0	
R213	On	06/05/2021	11.89	Put			27.76000	0.02776	22,820	14.45	0.00	0	
R213	On	05/08/2021	10.78	Call			4,663.68000	4.66368	4,821,770	13.58	0.00	0	
R213	On	05/08/2021	10.78	Put			1,581.04000	1.58104	1,496,790	13.58	0.00	0	
R213	On	05/08/2021	10.14	Call			2,655.57000	2.65557	2,770,510	12.80	0.00	0	
R213	On	05/08/2021	10.14	Put			2,848.37000	2.84837	2,720,970	12.80	0.00	0	
R213	On	05/08/2021	9.34	Put			5,548.50000	5.54850	5,363,940	12.19	0.00	0	
R213	On	05/08/2021	9.34	Call			1,004.02000	1.00402	1,061,800	12.19	0.00	0	
R213	On	05/08/2021	10.85	Call			4,892.91000	4.89291	5,055,410	13.58	0.00	0	
R213	On	05/08/2021	10.85	Put			1,462.61000	1.46261	1,382,770	13.58	0.00	0	
R213	On	05/08/2021	10.86	Call			4,926.06000	4.92606	5,089,180	13.58	0.00	0	
R213	On	05/08/2021	10.86	Put			1,446.26000	1.44626	1,367,040	13.58	0.00	0	
R213	On	05/08/2021	10.84	Call			4,859.86000	4.85986	5,021,740	13.58	0.00	0	
R213	On	05/08/2021	10.84	Put			1,479.10000	1.47910	1,398,640	13.58	0.00	0	
R213	On	04/11/2021	11.11	Call			5,579.55000	5.57955	5,743,240	13.76	0.00	0	
R213	On	04/11/2021	11.11	Put			2,065.27000	2.06527	1,977,890	13.76	0.00	0	
R213	On	04/11/2021	11.09	Call			5,519.05000	5.51905	5,681,720	13.76	0.00	0	
R213	On	04/11/2021	11.09	Put			2,100.70000	2.10070	2,012,300	13.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/11/2021	Bond Future	11.10	Call		5,549.26000	5.54926	5,712,440	13.76	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		2,082.93000	2.08293	1,995,040	13.76	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call		2,766.48000	2.76648	2,870,420	12.17	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		5,207.89000	5.20789	5,055,940	12.17	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		1,694.62000	1.69462	1,768,790	11.79	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		7,119.76000	7.11976	6,938,040	11.79	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		11,362.50000	11.36250	11,141,440	11.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		2,395.41000	2.39541	2,489,810	12.05	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		5,764.18000	5.76418	5,602,690	12.05	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		2,415.01000	2.41501	2,509,940	12.06	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		5,731.91000	5.73191	5,570,950	12.06	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		2,375.60000	2.37560	2,469,470	12.04	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		774.70000	0.77470	815,180	11.55	0.00	0	10
R213	On	03/02/2022	Bond Future	10.25	Put		4,917.34000	4.91734	4,770,700	12.24	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,000.17000	2.00017	2,083,560	11.91	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		6,468.12000	6.46812	6,295,620	11.91	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		10,513.92000	10.51392	10,298,510	11.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		5,796.29000	5.79629	5,634,270	12.04	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		645.93000	0.64593	680,760	11.55	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		2,985.32000	2.98532	3,094,570	12.24	0.00	0	
Total R213 Option											0.00	0	90
Total For R213											33,335,084.00	400	10,440
R214	On	06/05/2021	Bond Future			11.31179	63.52521	11.27801	63.70836	19.55	6,797,197.47	107	14,000
R214	On	05/08/2021	Bond Future			11.51666	64.20510	11.48227	64.38624	18.62	0.00	0	
R214	On	04/11/2021	Bond Future			11.72036	61.63434	11.68550	61.81290	19.12	0.00	0	
R214	On	03/02/2022	Bond Future			11.93813	62.32842	11.90213	62.50742	18.34	0.00	0	
Total R214 Future											6,797,197.47	107	14,000
R214	On	06/05/2021	Bond Future	12.26	Call		5,485.31000	5.48531	5,320,850	21.59	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		495.25000	0.49525	513,940	21.59	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		5,524.03000	5.52403	5,359,250	21.59	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		486.53000	0.48653	504,900	21.59	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		5,446.65000	5.44665	5,282,510	21.59	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		504.10000	0.50410	523,110	21.59	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		4,789.72000	4.78972	4,661,820	20.31	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,102.05000	2.10205	2,155,290	20.31	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		4,819.40000	4.81940	4,691,120	20.31	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,082.65000	2.08265	2,135,510	20.31	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		4,849.15000	4.84915	4,720,490	20.31	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,063.38000	2.06338	2,115,860	20.31	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/11/2021	Bond Future	12.48	Put		2,367.63000	2.36763	2,417,520	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		6,178.35000	6.17835	6,050,250	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,403.08000	2.40308	2,453,540	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		6,206.80000	6.20680	6,078,420	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,385.30000	2.38530	2,435,480	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		6,235.29000	6.23529	6,106,620	20.68	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,270.14000	3.27014	3,184,840	18.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		5,806.26000	5.80626	5,899,960	18.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,225.73000	3.22573	3,141,140	18.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		5,868.54000	5.86854	5,962,950	18.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,248.01000	3.24801	3,163,070	18.24	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		5,837.44000	5.83744	5,931,500	18.24	0.00	0	
Total R214 Option											0.00	0	
Total For R214											6,797,197.47	107	14,03
Total for Bond											2,314,535,355.44	26,106	1,174,84
E170	On	01/08/2021	Price Contribution			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	Price Contribution			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	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 06/05/2021 GOVI			739.80800	739.80800	739.39200	739.39200				0.00	0	97
GOVI On 05/08/2021 GOVI			747.63600	747.63600	747.17000	747.17000				0.00	0	
GOVI On 04/11/2021 GOVI			755.93700	755.93700	755.41200	755.41200				0.00	0	
GOVI On 03/02/2022 GOVI			764.43900	764.43900	763.88800	763.88800				0.00	0	
Total GOVI Future										0.00	0	97
GOVI On 06/05/2021 GOVI	678.68	Call			607,120.00000	60.71200	611,280,000			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			607,020.00000	60.70200	611,180,000			0.00	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
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		607,220.00000	60.72200	611,380,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call		280,400.00000	28.04000	285,060,000		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		280,300.00000	28.03000	284,960,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call		280,200.00000	28.02000	284,860,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		270,020.00000	27.00200	275,270,000		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		269,920.00000	26.99200	275,170,000		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		270,120.00000	27.01200	275,370,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put		288,620.00000	28.86200	283,110,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put		288,720.00000	28.87200	283,210,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put		288,520.00000	28.85200	283,010,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	97
Total for GOVI											0.00	0	97
AL37	On	06/05/2021	Index Future			767.96100	767.96100	765.59200	765.59200		0.00	0	
AL37	On	05/08/2021	Index Future			776.08700	776.08700	773.64600	773.64600		0.00	0	
AL37	On	04/11/2021	Index Future			784.70500	784.70500	782.18000	782.18000		0.00	0	
AL37	On	03/02/2022	Index Future			793.53000	793.53000	790.95700	790.95700		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	06/05/2021	Index Future			852.37800	852.37800	850.32400	850.32400		0.00	0	
AL7T	On	05/08/2021	Index Future			861.39700	861.39700	859.27000	859.27000		0.00	0	
AL7T	On	04/11/2021	Index Future			870.96200	870.96200	868.74800	868.74800		0.00	0	
AL7T	On	03/02/2022	Index Future			880.75800	880.75800	878.49600	878.49600		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	06/05/2021	Index Future			748.49900	748.49900	748.16700	748.16700		0.00	0	30
ALBI	On	05/08/2021	Index Future			756.41900	756.41900	756.03800	756.03800		0.00	0	
ALBI	On	04/11/2021	Index Future			764.81800	764.81800	764.37800	764.37800		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/02/2022	Index Future			773.42000	773.42000	772.95500	772.95500			0.00	0	
Total ALBI Future												0.00	0	30
Total For ALBI												0.00	0	30
IGOV	On	06/05/2021	Index Future			276.13700	276.13700	275.79900	275.79900			0.00	0	85
IGOV	On	05/08/2021	Index Future			279.12700	279.12700	278.76800	278.76800			0.00	0	
IGOV	On	04/11/2021	Index Future			282.29300	282.29300	281.91000	281.91000			0.00	0	
IGOV	On	03/02/2022	Index Future			285.53500	285.53500	285.13900	285.13900			0.00	0	
Total IGOV Future												0.00	0	85
Total For IGOV												0.00	0	85
Total for Index												0.00	0	1,200
JIBAR F	On	17/03/2021	Jibar Future			3.64500	96.35500	3.65500	96.34500			0.00	0	
JIBAR F	On	21/04/2021	Jibar Future			3.74500	96.25500	3.75500	96.24500			0.00	0	
JIBAR F	On	19/05/2021	Jibar Future			3.77000	96.23000	3.78000	96.22000			0.00	0	
JIBAR F	On	15/06/2021	Jibar Future			3.87500	96.12500	3.87500	96.12500			0.00	0	
JIBAR F	On	21/07/2021	Jibar Future			3.91000	96.09000	3.91000	96.09000			0.00	0	
JIBAR F	On	18/08/2021	Jibar Future			4.07000	95.93000	4.07000	95.93000			0.00	0	
JIBAR F	On	15/09/2021	Jibar Future			4.11000	95.89000	4.11000	95.89000			0.00	0	30,000
JIBAR F	On	15/12/2021	Jibar Future			4.52500	95.47500	4.52500	95.47500			0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			4.80000	95.20000	4.81000	95.19000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			5.10000	94.90000	5.13000	94.87000			0.00	0	4,000
JIBAR F	On	21/09/2022	Jibar Future			5.31500	94.68500	5.37500	94.62500			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			5.60500	94.39500	5.67500	94.32500			0.00	0	
Total Jibar Future												0.00	0	30,400
Total For JIBAR FUTURE												0.00	0	30,400
Total for Jibar												0.00	0	30,400
5Y STN	On	21/12/2021	Interest Rate Swap			90.83000	90.83000	90.84000	90.84000			0.00	0	5,000
Total 5Y STND Future												0.00	0	5,000
Total For 5Y STND												0.00	0	5,000
Total for Interest Rate Swap												0.00	0	5,000
Total for Derivatives :											2,314,535,355.44	26,106	1,207,500	
AA06	On	15/04/2021	Spot Bond					0.00000	100.74376			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AA07 On 15/04/2021 Spot Bond			6.26500	104.13727	6.26500	104.11950				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.77000	301.35145	3.77000	301.30396			942,500,000,000.00		250,000,000	125,000,000
Total ABCPI3 SPOT									942,500,000,000.00		250,000,000	125,000,000
Total For ABCPI3									942,500,000,000.00		250,000,000	125,000,000
ABF001 On 13/09/2026 Spot Bond					0.00000	99.94709				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.70158				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.88165	9.65000	101.85528				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.16292				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.91328				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.83806				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.37153				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.70327				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.95511				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.32934				0.00	0	
Total ABFN22 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 ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.56262				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.86518				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.41930				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.38133				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.03111				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.95786				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.89658				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.32095				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.83184				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.82318				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.79359				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.94159				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3i On 07/02/2026 Spot Bond					0.00000	100.28878				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.75813				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.60325				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3i On 16/09/2022 Spot Bond					0.00000	100.33163				0.00	0	1,630,000,00
Total ABFN39 SPOT										0.00	0	1,630,000,00
Total For ABFN39										0.00	0	1,630,000,00
ABFN4i On 16/09/2024 Spot Bond					0.00000	100.06304				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.66250				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	98.90831				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.74429				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.76563				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4i On 14/10/2026 Spot Bond					0.00000	100.78092				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4i On 24/06/2025 Spot Bond					0.00000	101.07427				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	

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 24/08/2023 Spot Bond					0.00000	100.18870				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.19779				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.13276				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.41975				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.05345				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.26000	4.26000	4.26000	147.60711				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	80.70308	100.00000	80.51905				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.25000	7.25000	7.25000	136.50430				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	17.49118	100.00000	17.45107				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	101.56936				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.06000	217.65517	3.06000	217.62501				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	146.55915				0.00	0	
Total ABN61 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 ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.25000	4.25000	4.25000	189.08204			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	210.89526			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.09500	7.09500	7.09500	101.41270			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.72500	7.72500	7.72500	115.02658			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.75500	5.75500	5.75500	103.05004			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.28500	104.29217	5.28500	104.27714			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			5.59500	107.71307	5.59500	107.69664			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.62500	109.74519	5.62500	109.72837			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.29000	115.55037	7.29000	115.52752			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.50000	114.22678	8.50000	114.20051			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			6.06500	113.29409	6.06500	113.27539			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.83500	104.26757	7.83500	104.24580			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.87610	100.00000	9.85437				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.15000	2.15000	2.15000	313.85190				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.38000	169.78650	1.38000	169.77071			511,593,600,000.00		370,720,000	185,360,000
Total ABSI4 SPOT									511,593,600,000.00		370,720,000	185,360,000
Total For ABSI4									511,593,600,000.00		370,720,000	185,360,000
ABX01 On 10/07/2024 Spot Bond			10.60000	10.60000	10.60000	102.68743				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.80278				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.80926				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	99.81758				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.81663				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.35720				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.81016				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.81016				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL201 On 20/12/2022 Spot Bond					0.00000	99.80470				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.80470				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	171.05923				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	172.89245				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.82052				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.82178				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.82663				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.35052				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.27613				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.50591				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.52267				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.21986				0.00	0	
Total AGL01 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 AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.79454				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.39198				0.00	0	1,000,000,00
Total AGL03 SPOT										0.00	0	1,000,000,00
Total For AGL03										0.00	0	1,000,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.73090				0.00	0	720,000,00
Total AGT01 SPOT										0.00	0	720,000,00
Total For AGT01										0.00	0	720,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	101.79964				0.00	0	30,000,00
Total AGT02 SPOT										0.00	0	30,000,00
Total For AGT02										0.00	0	30,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	100.65087				0.00	0	30,000,00
Total AGT03 SPOT										0.00	0	30,000,00
Total For AGT03										0.00	0	30,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	102.46426				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.76570				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.76570				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.89314				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.74448				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.73740				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.81532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.89321				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.14779				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.22549				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.42758				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.25680				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.78500	107.34287	6.78500	107.32310				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.27065				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.28909				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.85053				0.00	0	10,000,00
Total AHF5D1 SPOT										0.00	0	10,000,00
Total For AHF5D1										0.00	0	10,000,00
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.52259				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.71826				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6B On 21/08/2024 Spot Bond					0.00000	100.27057				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.28900				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.41762				0.00	0	10,000,00
Total AHF6D1 SPOT										0.00	0	10,000,00
Total For AHF6D1										0.00	0	10,000,00
AHF7A On 21/08/2025 Spot Bond					0.00000	100.25214				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.27980				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.29823				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.45428				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.66500	112.01590	7.66500	111.99275				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.78500	109.62817	6.78500	109.60797				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.82500	92.73043	11.82500	92.70100				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.52000	166.99326	6.52000	166.95461				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.88225				0.00	0	
Total APF04 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 APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.68607				0.00	300,000,000	300,000,000
Total APF06 SPOT										0.00	300,000,000	300,000,000
Total For APF06										0.00	300,000,000	300,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	101.38553				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.60883				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.94757				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.14289				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.27901				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.28749				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.54979				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.27494				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.22000	225.73518	5.22000	225.69079				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.23500	203.50577	5.23500	203.46567				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.36000	168.33750	2.36000	168.31733				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	98.50772				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14(On 04/05/2021 Spot Bond					0.00000	100.55536				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14(On 04/05/2021 Spot Bond					0.00000	100.57134				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14(On 31/01/2022 Spot Bond			2.40500	168.27143	2.40500	168.25106				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15(On 31/05/2021 Spot Bond					0.00000	55.10466				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	100.14899				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15(On 31/03/2028 Spot Bond			5.14000	178.94548	5.14000	178.91068				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.50694				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.31742				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	99.92562				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	99.78800				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.15515				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.06500	103.46440	5.06500	103.44440				0.00	0	
Total ASN195 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 ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	99.83703				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.83438				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.80811				0.00	6,800,000	1,700,00
Total ASN204 SPOT										0.00	6,800,000	1,700,00
Total For ASN204										0.00	6,800,000	1,700,00
ASN20 On 24/08/2021 Spot Bond					0.00000	100.29743				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	100.33552				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.15833				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.14470				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.78865				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.82929				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.37638				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.27656				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.26972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	99.93896				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	101.13794				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	99.82246				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	99.76929				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.83500	4.83500	4.83500	98.10934				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.36500	5.36500	5.36500	89.45068				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	99.83251				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.80692				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.48217				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.83115				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.17500	101.99344	5.17500	101.97340				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	99.81919				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.83698				0.00	24,000,000	6,000,000
Total ASN346 SPOT										0.00	24,000,000	6,000,000
Total For ASN346										0.00	24,000,000	6,000,000
ASN35 On 20/06/2024 Spot Bond					0.00000	99.80783				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.82727				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.82727				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.15819				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	99.79015				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.83080				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.82401				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.63975				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	99.94284				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	99.94284				0.00	0	
Total ASN384 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 ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	99.79309				0.00	0	30,000,00
Total ASN386 SPOT										0.00	0	30,000,00
Total For ASN386										0.00	0	30,000,00
ASN386 On 20/12/2024 Spot Bond					0.00000	99.82918				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.24787				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	99.91544				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	99.83048				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	99.79816				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.08849				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.84595				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 17/06/2021 Spot Bond					0.00000	99.95357				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	99.95357				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	101.10706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	101.14368				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	99.78210				0.00	1,200,000,000	600,000,00
Total ASN453 SPOT										0.00	1,200,000,000	600,000,00
Total For ASN453										0.00	1,200,000,000	600,000,00
ASN45(On 20/03/2023 Spot Bond					0.00000	100.26006				0.00	0	30,000,00
Total ASN458 SPOT										0.00	0	30,000,00
Total For ASN458										0.00	0	30,000,00
ASN45(On 21/12/2026 Spot Bond					0.00000	102.54595				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.73020				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.73729				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	100.29039				0.00	0	1,159,000,00
Total ASN462 SPOT										0.00	0	1,159,000,00
Total For ASN462										0.00	0	1,159,000,00
ASN46(On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	104.60674				0.00	0	379,000,00
Total ASN463 SPOT										0.00	0	379,000,00
Total For ASN463										0.00	0	379,000,00
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.99402				0.00	0	2,189,000,00
Total ASN469 SPOT										0.00	0	2,189,000,00
Total For ASN469										0.00	0	2,189,000,00
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.31789				0.00	0	171,000,00
Total ASN470 SPOT										0.00	0	171,000,00
Total For ASN470										0.00	0	171,000,00
ASN47(On 31/07/2023 Spot Bond					0.00000	100.55883				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/07/2023 Spot Bond					0.00000	100.65637				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	104.41997				0.00	0	250,000,00
Total ASN473 SPOT										0.00	0	250,000,00
Total For ASN473										0.00	0	250,000,00
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	100.27796				0.00	0	1,350,000,00
Total ASN474 SPOT										0.00	0	1,350,000,00
Total For ASN474										0.00	0	1,350,000,00
ASN47: On 11/08/2021 Spot Bond					0.00000	100.39890				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	99.82446				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	99.78857				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.18708				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	98.61800				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	100.31007				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	99.82511				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.11758				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.09176				0.00	0	
Total ASN492 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 ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.90977				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.00654				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.95029				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.95029				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	99.93960				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	99.91489				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.86885				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	99.83001				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	101.97831	9.00000	101.97260				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	101.80005	8.18000	101.79288				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	101.83921	8.36000	101.83233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	101.83921	8.36000	101.83233				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.89104				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51 On 08/04/2021 Spot Bond					0.00000	100.78565				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51 On 14/04/2021 Spot Bond					0.00000	100.68070				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	100.98817	9.10000	100.96335				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	101.19555	11.05000	101.16548				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	101.19025	11.00000	101.16032				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 13/05/2021 Spot Bond					0.00000	100.28660				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	101.13720	10.50000	101.10862				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	101.13720	10.50000	101.10862				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.13316				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54 On 31/01/2030 Spot Bond					0.00000	100.58862				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.19460				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	101.14782	10.60000	101.11897				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	4.37000				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	102.50420	10.47000	101.10551				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	101.09728	10.55000	101.06824				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.54730				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.40275				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.40354				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.40354				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN56 On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.35078				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN56 On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.25984				0.00	0	
Total ASN566 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 ASN566									0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.23986			0.00	0	
Total ASN567 SPOT									0.00	0	
Total For ASN567									0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.27534			0.00	0	
Total ASN568 SPOT									0.00	0	
Total For ASN568									0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.25048			0.00	0	
Total ASN569 SPOT									0.00	0	
Total For ASN569									0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.23018			0.00	0	
Total ASN570 SPOT									0.00	0	
Total For ASN570									0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.20310			0.00	0	
Total ASN571 SPOT									0.00	0	
Total For ASN571									0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.21664			0.00	0	
Total ASN572 SPOT									0.00	0	
Total For ASN572									0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.21664			0.00	0	
Total ASN573 SPOT									0.00	0	
Total For ASN573									0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.94221			0.00	0	
Total ASN575 SPOT									0.00	0	
Total For ASN575									0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.83700			0.00	0	
Total ASN579 SPOT									0.00	0	
Total For ASN579									0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.94330			0.00	0	
Total ASN580 SPOT									0.00	0	
Total For ASN580									0.00	0	
ASN58: On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.07664			0.00	0	
Total ASN582 SPOT									0.00	0	
Total For ASN582									0.00	0	
ASN58: On 14/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		550,000,000,000,000.00	5,500,000,000	5,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ASN583 SPOT									50,000,000,000,000.00	5,500,000,000	5,500,000,000
Total For ASN583									50,000,000,000,000.00	5,500,000,000	5,500,000,000
ASN583 On 07/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000,000.00	7,500,000,000	7,500,000,000
Total ASN584 SPOT									50,000,000,000,000.00	7,500,000,000	7,500,000,000
Total For ASN584									50,000,000,000,000.00	7,500,000,000	7,500,000,000
ASN584 On 13/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000
Total ASN585 SPOT									50,000,000,000,000.00	2,500,000,000	2,500,000,000
Total For ASN585									50,000,000,000,000.00	2,500,000,000	2,500,000,000
BAW21 On 24/03/2022 Spot Bond			6.18500	107.40187	6.18500	107.38381			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	104.32798	9.30000	104.30179			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	100.32871			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	100.43273			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.25994			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.34284			0.00	0	39,700,000,000
Total BAW30 SPOT									0.00	0	39,700,000,000
Total For BAW30									0.00	0	39,700,000,000
BAW31 On 30/09/2022 Spot Bond					0.00000	100.97090			0.00	0	0
Total BAW31 SPOT									0.00	0	0
Total For BAW31									0.00	0	0
BAW33 On 13/10/2023 Spot Bond			6.75000	101.12378	6.75000	101.10534			0.00	0	0
Total BAW33 SPOT									0.00	0	0
Total For BAW33									0.00	0	0
BAW34 On 09/10/2023 Spot Bond					0.00000	101.75240			0.00	0	0
Total BAW34 SPOT									0.00	0	0
Total For BAW34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW35 On 18/02/2022 Spot Bond					0.00000	100.32478				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.31532				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA5 On 31/03/2022 Spot Bond					0.00000	103.77311				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.56906				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2021 Spot Bond					0.00000	101.55005				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.98500	8.98500	8.98500	106.22623				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.42595				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.65020				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			11.21000	11.21000	11.21000	109.07179				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 31/03/2022 Spot Bond					0.00000	101.33669				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	101.42197				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	101.14159				0.00	0	
Total BAYA75 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 BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.14170				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.12546				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.61685				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.61685				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.21576				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.66463				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.61630				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.66399				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.56828				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.66382				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 30/06/2021 Spot Bond					0.00000	101.85552				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.90233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.90233				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.90233				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.95031				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 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	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.90300				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.25918				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.99853				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.45566				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.15500	8.15500	8.15500	103.01291				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.54582				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.55706				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BDX32 On 01/04/2022 Spot Bond					0.00000	100.93982			0.00	0	
Total BDX32 SPOT									0.00	0	
Total For BDX32									0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.01806			0.00	0	
Total BDX33 SPOT									0.00	0	
Total For BDX33									0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.78500	105.79371	7.78500	105.77175			0.00	0	
Total BGL07 SPOT									0.00	0	
Total For BGL07									0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.15986			0.00	0	10,000,00
Total BGL08 SPOT									0.00	0	10,000,00
Total For BGL08									0.00	0	10,000,00
BGL10 On 05/05/2021 Spot Bond					0.00000	101.08048			0.00	0	
Total BGL10 SPOT									0.00	0	
Total For BGL10									0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.68500	105.02096	7.68500	104.99909			0.00	0	
Total BGL11 SPOT									0.00	0	
Total For BGL11									0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.53764			0.00	0	
Total BGL12 SPOT									0.00	0	
Total For BGL12									0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.78500	102.79356	6.78500	102.77500			0.00	0	
Total BGL13 SPOT									0.00	0	
Total For BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.38255			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.10456			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.29295			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.58924			0.00	0	
Total BGL17 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 BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.02569				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.83505				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.06714				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.63144				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.41618				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.61199				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.52500	110.52701	6.52500	110.50741				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.98681				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.21375				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.20898				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.64780				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.72844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP01 On 12/10/2028 Spot Bond					0.00000	101.01986				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP02 On 21/02/2023 Spot Bond					0.00000	99.30700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP04 On 05/01/2025 Spot Bond					0.00000	95.70000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP05 On 03/01/2025 Spot Bond					0.00000	62.68900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP06 On 11/08/2021 Spot Bond					0.00000	100.34956				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF08 On 22/03/2021 Spot Bond					0.00000	101.07463				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF08 On 23/07/2021 Spot Bond					0.00000	100.64944				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF11 On 09/10/2023 Spot Bond					0.00000	100.00566				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 19/11/2022 Spot Bond					0.00000	100.29057				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.44872				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond					0.00000	98.94565				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.80107				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.50911				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.54827				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.77801				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.83813				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.48656				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.50907				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.52865				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.15395				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.48220				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BWZJ23									0.00	0	
CBL26 On 06/05/2021 Spot Bond			5.38500	104.70538	5.38500	104.69005			0.00	0	
Total CBL26 SPOT									0.00	0	
Total For CBL26									0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.38009			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.34923			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.65000	112.82900	7.65000	112.80573			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.95000	113.16949	7.95000	113.14526		23,850,000,000.00	3,000,000,000.00	1,500,000,000.00	
Total CCT02 SPOT								23,850,000,000.00	3,000,000,000.00	1,500,000,000.00	
Total For CCT02								23,850,000,000.00	3,000,000,000.00	1,500,000,000.00	
CCT03 On 15/03/2025 Spot Bond			8.53000	108.68221	8.53000	108.65714			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.95000	102.50900	9.95000	102.02652			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.81199			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.65310			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.75372			0.00	0	
Total CGR45 SPOT									0.00	0	
Total For CGR45									0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.21258			0.00	0	
Total CGR46 SPOT									0.00	0	
Total For CGR46									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.22723			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.98279				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.04369				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.89400				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	159.09529	3.14000	158.99380				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.33000	2.33000	2.33000	159.07077				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	109.87296	4.77000	112.21300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	104.25700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.31308				0.00	0	30,000,00
Total CLN345 SPOT										0.00	0	30,000,00
Total For CLN345										0.00	0	30,000,00
CLN36 On 20/03/2024 Spot Bond			7.55500	107.73059	7.55500	107.70851				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	110.86307	8.70700	125.27100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	100.65857				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.74572				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.52170				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			6.38000	99.86036	6.38000	99.84293				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	98.69221	10.98000	98.66307				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	117.70800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	99.78613				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	116.91562	6.50000	120.68900				0.00	0	900,000,00
Total CLN384 SPOT										0.00	0	900,000,00
Total For CLN384										0.00	0	900,000,00
CLN385 On 20/09/2024 Spot Bond					0.00000	107.32100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	99.82395				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	99.82243				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.39367				0.00	0	
Total CLN398 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 CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.39042				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										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	
CLN440 On 24/05/2021 Spot Bond			6.28000	104.36172	6.28000	104.34398				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.33000	168.38157	2.33000	168.36153				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.55000	132.75282	5.55000	132.72544				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.99000	130.64580	5.99000	130.61730				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.97000				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.36375				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.41313				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.55119				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.98500	102.88828	6.98500	102.86876				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.34521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.37550				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.63938				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.37558				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.20800				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	62.54239	100.00000	62.40244				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 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	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.40755				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.48409				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	100.64397				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.48000	104.85288	6.48000	104.83451				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	103.79938	10.16000	104.97200				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48 On 28/07/2022 Spot Bond			6.78500	104.14190	6.78500	104.12271				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	101.62955				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	99.79057				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.17052				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			7.18500	108.95693	7.18500	108.93603				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.33856				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49 On 20/05/2021 Spot Bond					0.00000	100.27575				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.97906				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.03525				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.38259				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.50086				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.03533				0.00	0	
Total CLN507 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 CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.57751				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	93.88386				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	99.91948	9.96000	99.89266				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.63337	10.01000	103.60556				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.24354				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.87204	9.60000	102.82116				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.98544				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.15691				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.38110				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	100.07336	9.20000	100.04890				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	100.67283				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.19871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.75731				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.17330				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.62410				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	99.98648				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	99.98544				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	99.80637				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.38000	104.89374	9.38000	104.86718				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.50094				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.70105				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.97810				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 20/12/2023 Spot Bond					0.00000	132.08400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.16102				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
CLN54 On 17/01/2024 Spot Bond					0.00000	100.95687				0.00	0	30,000,00
Total CLN545 SPOT										0.00	0	30,000,00
Total For CLN545										0.00	0	30,000,00
CLN54 On 21/08/2026 Spot Bond			8.85000	105.48777	8.85000	105.46254				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.90000	108.45707	8.90000	108.43098				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.99000	107.72501	8.99000	107.69885				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	293.57372				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.40300				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.42354				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.24440				0.00	0	
Total CLN558 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 CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.08416				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	127.01700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.45800				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	103.18437	10.19000	103.20205				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.85000	108.26573	8.85000	108.23984				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.49772				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.24979				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.40317				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.11242				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.43140				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.42803				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.54047				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			9.08000	106.64727	9.08000	106.62110				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.44553				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.66039				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.43368				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.94116				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.78693				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.82218				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.09347				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.45863				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.15153				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	99.91161				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2022 Spot Bond					0.00000	100.74448				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.14741				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	101.41889				0.00	0	30,000,00
Total CLN586 SPOT										0.00	0	30,000,00
Total For CLN586										0.00	0	30,000,00
CLN587 On 10/06/2026 Spot Bond					0.00000	100.01475				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	99.94717				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.89768				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	99.91338				0.00	0	30,000,00
Total CLN590 SPOT										0.00	0	30,000,00
Total For CLN590										0.00	0	30,000,00
CLN591 On 05/12/2026 Spot Bond					0.00000	101.69525				0.00	0	30,000,00
Total CLN591 SPOT										0.00	0	30,000,00
Total For CLN591										0.00	0	30,000,00
CLN592 On 05/12/2026 Spot Bond			3.97000	136.96960	3.97000	110.78201				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.24035				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.08932				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.24035				0.00	0	
Total CLN596 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 CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.68270				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.03045				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.01330				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.28325				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.28325				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.93000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.80714				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.49045				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.40169				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.09214				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.85071				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.26689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.38443	9.32000	103.35856				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	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.66942				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.08452				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.01642				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.25774				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.15145				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.05994				0.00	1,588,000,000	794,000,000
Total CLN615 SPOT										0.00	1,588,000,000	794,000,000
Total For CLN615										0.00	1,588,000,000	794,000,000
CLN615 On 20/12/2029 Spot Bond					0.00000	97.91800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	103.00207				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.43832				0.00	0	30,000,000
Total CLN618 SPOT										0.00	0	30,000,000
Total For CLN618										0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN619 On 30/11/2021 Spot Bond					0.00000	100.14739				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.61736				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.61514				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.56943				0.00	600,000,000	600,000,000
Total CLN622 SPOT										0.00	600,000,000	600,000,000
Total For CLN622										0.00	600,000,000	600,000,000
CLN623 On 20/12/2024 Spot Bond					0.00000	93.87600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.71328				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.83500	104.87576	6.83500	104.85629				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.36393				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.19262				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.42000	60.09325	12.42000	80.53266				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	100.24879				0.00	150,000,000	150,000,000
Total CLN629 SPOT										0.00	150,000,000	150,000,000
Total For CLN629										0.00	150,000,000	150,000,000
CLN630 On 19/08/2025 Spot Bond			9.55000	100.36219	9.55000	100.33633				0.00	0	
Total CLN630 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 CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.36231				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	100.25243				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.18692				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.46594				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.87236				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.25669				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.36069				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.53559				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.39069				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.39313				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.74877				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.25807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.25824				0.00	0	251,000,00
Total CLN645 SPOT										0.00	0	251,000,00
Total For CLN645										0.00	0	251,000,00
CLN645 On 29/01/2022 Spot Bond					0.00000	100.64513				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.26051				0.00	0	900,000,00
Total CLN647 SPOT										0.00	0	900,000,00
Total For CLN647										0.00	0	900,000,00
CLN647 On 19/08/2025 Spot Bond					0.00000	100.36069				0.00	0	2,000,000,00
Total CLN648 SPOT										0.00	0	2,000,000,00
Total For CLN648										0.00	0	2,000,000,00
CLN648 On 31/05/2026 Spot Bond					0.00000	100.15541				0.00	0	3,400,000,00
Total CLN649 SPOT										0.00	0	3,400,000,00
Total For CLN649										0.00	0	3,400,000,00
CLN649 On 19/08/2025 Spot Bond					0.00000	100.36069				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.29014				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.36069				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 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	101.79200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.52581				0.00	0	30,000,00
Total CLN656 SPOT										0.00	0	30,000,00
Total For CLN656										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	101.23535				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	102.01790				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	101.30053				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	101.35081				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.84000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.27200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	104.32700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	128.32200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.46849				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.23762				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.43202				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.85394				0.00	0	
Total CLN668 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 CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	103.33346				0.00	0	30,000,00
Total CLN669 SPOT										0.00	0	30,000,00
Total For CLN669										0.00	0	30,000,00
CLN669 On 27/02/2023 Spot Bond					0.00000	100.16802				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.39854				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.02832				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.32154	138.84717	4.32154	112.81785				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.32154	138.84717	4.32154	112.81858				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.77788				0.00	0	30,000,00
Total CLN675 SPOT										0.00	0	30,000,00
Total For CLN675										0.00	0	30,000,00
CLN675 On 19/08/2025 Spot Bond					0.00000	100.40664				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.42824				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.23848				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	101.25225				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.55786				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.41366				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.01271				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.19542				0.00	0	140,000,00
Total CLN683 SPOT										0.00	0	140,000,00
Total For CLN683										0.00	0	140,000,00
CLN683 On 21/06/2023 Spot Bond					0.00000	101.23043				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.43374				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.42953				0.00	0	260,000,00
Total CLN686 SPOT										0.00	0	260,000,00
Total For CLN686										0.00	0	260,000,00
CLN686 On 21/12/2026 Spot Bond					0.00000	101.47098				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.47073				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.28506				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	101.05047				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.28513				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN693 On 17/05/2025 Spot Bond					0.00000	100.46762				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	91.91842				0.00	0	2,589,000,00
Total CLN694 SPOT										0.00	0	2,589,000,00
Total For CLN694										0.00	0	2,589,000,00
CLN695 On 07/07/2021 Spot Bond					0.00000	101.15583				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	91.58530			13,455,420,000,000.00	1,406,000,000	1,406,000,00	
Total CLN696 SPOT									13,455,420,000,000.00	1,406,000,000	1,406,000,00	
Total For CLN696									13,455,420,000,000.00	1,406,000,000	1,406,000,00	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.05957			5,261,650,000,000.00	470,000,000	740,000,00	
Total CLN697 SPOT									5,261,650,000,000.00	470,000,000	740,000,00	
Total For CLN697									5,261,650,000,000.00	470,000,000	740,000,00	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.48673			0.00	0	270,000,00	
Total CLN698 SPOT									0.00	0	270,000,00	
Total For CLN698									0.00	0	270,000,00	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.12379			0.00	0		
Total CLN699 SPOT									0.00	0		
Total For CLN699									0.00	0		
CLN700 On 28/02/2023 Spot Bond					0.00000	100.14123			0.00	0		
Total CLN700 SPOT									0.00	0		
Total For CLN700									0.00	0		
CLN701 On 11/11/2022 Spot Bond					0.00000	100.38974			0.00	0		
Total CLN701 SPOT									0.00	0		
Total For CLN701									0.00	0		
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.09358			0.00	0		
Total CLN702 SPOT									0.00	0		
Total For CLN702									0.00	0		
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.46171			0.00	0	739,000,00	
Total CLN703 SPOT									0.00	0	739,000,00	
Total For CLN703									0.00	0	739,000,00	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.94992			0.00	0		
Total CLN704 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 CLN704									0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.64535		18,870,000,000,000.00	1,700,000,000	1,810,000,000	
Total CLN705 SPOT								18,870,000,000,000.00	1,700,000,000	1,810,000,000	
Total For CLN705								18,870,000,000,000.00	1,700,000,000	1,810,000,000	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.02521		4,352,000,000,000.00	400,000,000	400,000,000	
Total CLN706 SPOT								4,352,000,000,000.00	400,000,000	400,000,000	
Total For CLN706								4,352,000,000,000.00	400,000,000	400,000,000	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.43903		0.00	0	0	
Total CLN707 SPOT								0.00	0	0	
Total For CLN707								0.00	0	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	99.99990		0.00	0	0	
Total CLN708 SPOT								0.00	0	0	
Total For CLN708								0.00	0	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.25426		0.00	0	0	
Total CLN709 SPOT								0.00	0	0	
Total For CLN709								0.00	0	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.08603		0.00	0	0	
Total CLN710 SPOT								0.00	0	0	
Total For CLN710								0.00	0	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.33560		0.00	0	150,000,000	
Total CLN711 SPOT								0.00	0	150,000,000	
Total For CLN711								0.00	0	150,000,000	
CLN711 On 11/03/2021 Spot Bond					0.00000	100.00001		0.00	0	0	
Total CLN712 SPOT								0.00	0	0	
Total For CLN712								0.00	0	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.36855		0.00	0	0	
Total CLN713 SPOT								0.00	0	0	
Total For CLN713								0.00	0	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.26301		0.00	0	0	
Total CLN714 SPOT								0.00	0	0	
Total For CLN714								0.00	0	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.26301		0.00	0	0	
Total CLN715 SPOT								0.00	0	0	
Total For CLN715								0.00	0	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.26301		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.09946				0.00	0	760,000,00
Total CLN717 SPOT										0.00	0	760,000,00
Total For CLN717										0.00	0	760,000,00
CLN717 On 20/06/2021 Spot Bond					0.00000	100.84698				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	99.99994				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	79.07140				0.00	0	214,000,00
Total CLN720 SPOT										0.00	0	214,000,00
Total For CLN720										0.00	0	214,000,00
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.40176				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.13678				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	80.13001				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.15584				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.15584				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.15584				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.17771				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	101.17771				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.17771				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.69745				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.76642				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.42458				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 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	
CLN734 On 11/09/2026 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.48227				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.15500	103.03552	8.15500	103.01291				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.35933				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.18500	111.27853	8.18500	111.25401				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			5.96000	105.20104	5.96000	105.18390				0.00	0	
Total COJ07 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 COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.00000	108.34169	10.00000	108.31266				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.96500	111.77374	6.96500	111.75272				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			7.62000	106.78766	7.62000	106.76573				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.41000	103.43775	10.41000	103.40892				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			10.50000	97.31054	10.50000	97.28318				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			9.98500	9.98500	9.98500	105.78882				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.26404				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.81751				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.28270				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.10694				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.07715				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.75626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.99974				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.26368				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.18494				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.01508				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	99.56715				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.25260				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.27937				0.00	0	10,000,00
Total DSY02 SPOT										0.00	0	10,000,00
Total For DSY02										0.00	0	10,000,00
DSY03 On 21/11/2024 Spot Bond			9.25000	9.25000	9.25000	106.86662				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.75376				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.27295				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.73500	102.65863	6.73500	102.64002				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23 On 27/02/2023 Spot Bond			7.10000	105.58386	7.10000	105.56351				0.00	0	43,896,30
Total DV23 SPOT										0.00	0	43,896,30
Total For DV23										0.00	0	43,896,30
DV23/R On 27/02/2023 Spot Bond			100.00000	28.59861	100.00000	28.53462				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	28.59861	100.00000	28.53462				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.65500	108.56317	6.65500	108.54355				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	100.57673	9.69000	100.55045				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.57673	9.69000	100.55045				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.81500	91.91790	11.81500	91.88876				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	100.60062	10.10000	100.57324				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.60062	10.10000	100.57324				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	100.15204				0.00	21,900,000,000	20,700,000,00
Total DVF21 SPOT										0.00	21,900,000,000	20,700,000,00
Total For DVF21										0.00	21,900,000,000	20,700,000,00
DVF22 On 28/03/2022 Spot Bond					0.00000	100.77285				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	99.17299				0.00	0	10,000,000,00
Total DVF22B SPOT										0.00	0	10,000,000,00
Total For DVF22B										0.00	0	10,000,000,00
DVF22c On 24/10/2022 Spot Bond					0.00000	100.86084				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.94290				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF25 On 02/04/2024 Spot Bond					0.00000	98.54714				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.87570				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.42826				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.13115				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.53929				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.58344				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.52152				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.54292				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.55138				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.29139				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.30513				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.58000	104.88122	4.58000	104.86829				0.00	0	
Total E175 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 E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			6.19000	103.36648	6.19000	103.34906				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.09500	107.55322	7.09500	107.53251				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.48000	101.06641	5.48000	101.04575				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.06500	91.84265	5.06500	91.82489				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	131.95845	2.25000	131.94303				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.35000	138.07320	4.41000	137.52597				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.42300	123.16885	4.42300	123.14718				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.46500	119.05702	4.46500	119.03593				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.12000	104.48535	5.12000	104.46509				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.03500	93.87147	5.03500	93.85340				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	131.95845	2.25000	131.94303				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	138.29699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	136.09089				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	104.70162				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	103.79741				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	104.25670				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	102.67826				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	95.35689				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	96.77725				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	100.83217				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM02 On 11/03/2021 Spot Bond			6.16500	99.98311	6.16500	100.00000				0.00	0	
Total EMM02 SPOT										0.00	0	
Total For EMM02										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.57000	104.80728	9.57000	104.78023				0.00	0	36,200,000,00
Total EMM03 SPOT										0.00	0	36,200,000,00
Total For EMM03										0.00	0	36,200,000,00
EMM04 On 16/05/2028 Spot Bond			11.41500	11.41500	11.41500	96.56549				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.76500	11.76500	11.76500	100.92515				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			9.65000	104.25994	9.65000	103.32895				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.65000	9.65000	9.65000	104.01720				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.93000	11.93000	11.93000	78.73127				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.02500	11.02500	11.02500	101.18209				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.93000	11.93000	11.93000	96.15590				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.21799				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.10978				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.01187				0.00	0	
Total EPF016 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 EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.01310				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.94376				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.98636				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.45646				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.14390				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	99.98792				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.43498				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.11605				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.11925				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.76564				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.01444				0.00	0	20,000,00
Total EQT005 SPOT										0.00	0	20,000,00
Total For EQT005										0.00	0	20,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.58365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.33402				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.31904				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.35790				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.32203				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.33696				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.31430				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.30710				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.35188				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.48500	107.36226	6.48500	107.34334				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.24769	10.00000	101.22041				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.76000	99.80847	8.76000	99.78497				0.00	0	2,653,971,70
Total ES26 SPOT										0.00	0	2,653,971,70
Total For ES26										0.00	0	2,653,971,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26/R On 02/04/2026 Spot Bond			7.85000	103.46436	7.85000	103.44249				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.78500	72.26105	11.77000	72.31529				0.00	0	2,331,762,90
Total ES33 SPOT										0.00	0	2,331,762,90
Total For ES33										0.00	0	2,331,762,90
ES33/R On 15/09/2033 Spot Bond			7.50000	99.93900	7.50000	99.91868				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.26500	74.98649	12.26500	74.96197				0.00	0	1,098,844,80
Total ES42 SPOT										0.00	0	1,098,844,80
Total For ES42										0.00	0	1,098,844,80
ES42/R On 25/04/2042 Spot Bond			8.50000	103.20626	8.50000	103.18266				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	100.72293				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.06632				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	98.98745				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.81916				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.70522				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.25713				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.35683				0.00	0	
Total FIFB16 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 FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.37305				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.62855				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.16164				0.00	0	100,000,00
Total FIFB19 SPOT										0.00	0	100,000,00
Total For FIFB19										0.00	0	100,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.28471				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.31975				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.51500	6.51500	6.51500	103.46714				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.99442				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	101.42639				0.00	676,000,000	402,000,00
Total FRB18 SPOT										0.00	676,000,000	402,000,00
Total For FRB18										0.00	676,000,000	402,000,00
FRB19 On 14/04/2021 Spot Bond			7.45500	105.46168	7.45500	105.44028				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.37112				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.94853				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.67433				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.88280				0.00	0	200,000,00
Total FRB23 SPOT										0.00	0	200,000,00
Total For FRB23										0.00	0	200,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.48608				0.00	0	350,000,00
Total FRB24 SPOT										0.00	0	350,000,00
Total For FRB24										0.00	0	350,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.17718				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.18838				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.35000	106.15481	9.35000	106.12817				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.26626				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.38500	169.77905	1.38500	169.76323			311,625,000,000.00	225,000,000	580,000,00	
Total FRBI22 SPOT									311,625,000,000.00	225,000,000	580,000,00	
Total For FRBI22									311,625,000,000.00	225,000,000	580,000,00	
FRBI23 On 07/12/2023 Spot Bond			2.61000	2.61000	2.61000	310.22395			0.00	0		
Total FRBI23 SPOT									0.00	0		
Total For FRBI23									0.00	0		
FRBI25 On 31/01/2025 Spot Bond			2.81500	2.81500	2.81500	146.74912			0.00	0		
Total FRBI25 SPOT									0.00	0		
Total For FRBI25									0.00	0		
FRBI28 On 31/03/2028 Spot Bond			4.20000	189.70507	4.20000	189.67296			0.00	0		
Total FRBI28 SPOT									0.00	0		
Total For FRBI28									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI29 On 31/03/2029 Spot Bond			4.78000	4.78000	4.78000	98.49787				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.32000	5.32000	5.32000	201.78141				0.00	0	449,000,00
Total FRBI33 SPOT										0.00	0	449,000,00
Total For FRBI33										0.00	0	449,000,00
FRBI46 On 31/03/2046 Spot Bond			5.94000	80.47545	5.94000	80.45807				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.44500	86.41992	5.44500	86.40233				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.64000	5.64000	5.64000	81.53730				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.70000	5.70000	5.70000	80.84170				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.15000	4.15000	4.15000	139.70015				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	94.91569				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			2.44000	168.22008	2.44000	168.19955				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.30000	166.96581	3.30000	166.94153				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.47190				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	99.94182				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	102.59382				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	102.09171				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.48476				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.65621				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	101.03978				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.25906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.39457				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	109.21129				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.58309				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.27630				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	107.32788				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.21294				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	102.68125				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.71964				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.70547				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.38070				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.38722				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2024 Spot Bond					0.00000	101.61327				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.97776				0.00	0	30,000,00
Total FRC300 SPOT										0.00	0	30,000,00
Total For FRC300										0.00	0	30,000,00
FRC30(On 11/11/2024 Spot Bond					0.00000	103.02356				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.24595				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.57517				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.18665				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.00740				0.00	0	30,000,00
Total FRC308 SPOT										0.00	0	30,000,00
Total For FRC308										0.00	0	30,000,00
FRC30(On 20/06/2024 Spot Bond					0.00000	101.18666				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.36823				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.50391				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	100.42519				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	99.93697				0.00	0	
Total FRC316 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.66508				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	98.93129				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	101.50375				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.53884				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.38339				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.95832				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.83521				0.00	0	30,000,00
Total FRC326 SPOT										0.00	0	30,000,00
Total For FRC326										0.00	0	30,000,00
FRC32 On 30/09/2022 Spot Bond					0.00000	100.96698				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.19395				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.45419				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.80125				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.22498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	107.21400				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.85344				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.02902				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.64219				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.86478				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.78377				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.30231				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.24133				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.86117				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.52869				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.61727				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC347 On 27/03/2024 Spot Bond					0.00000	101.88067				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.75097				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.71191				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2021 Spot Bond					0.00000	100.64520				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.22150				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	101.24221				0.00	0	30,000,00
Total FRC352 SPOT										0.00	0	30,000,00
Total For FRC352										0.00	0	30,000,00
FRC353 On 31/07/2023 Spot Bond					0.00000	100.72304				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 On 30/09/2021 Spot Bond					0.00000	101.09794				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.72416				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.70730				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.61389				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.38228				0.00	0	
Total FRC358 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 FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.53567				0.00	0	30,000,00
Total FRC359 SPOT										0.00	0	30,000,00
Total For FRC359										0.00	0	30,000,00
FRC360 On 31/01/2024 Spot Bond					0.00000	100.27899				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.24307				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.08000	3.08000	3.08000	167.26195				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.02000	3.02000	3.02000	167.34949				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.00000	3.00000	3.00000	167.37869				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.86000	94.20739	4.86000	94.18993				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.96500	104.82384	4.96500	104.80386				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.91549				0.00	510,000,000	510,000,00
Total FRJ022 SPOT										0.00	510,000,000	510,000,00
Total For FRJ022										0.00	510,000,000	510,000,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.28993				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.87869				0.00	0	11,410,000,00
Total FRJ22 SPOT										0.00	0	11,410,000,00
Total For FRJ22										0.00	0	11,410,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.79172				0.00	800,000,000	800,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ23 SPOT										0.00	800,000,000	800,000,000
Total For FRJ23										0.00	800,000,000	800,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.06278				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.87994				0.00	0	17,950,000,000
Total FRJ25 SPOT										0.00	0	17,950,000,000
Total For FRJ25										0.00	0	17,950,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.39305				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.42914				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.90884				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.63300	4.63300	4.63300	89.27905				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.88500	4.88500	4.88500	105.90689				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.06745				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.60941				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.02500	104.00562	5.02500	103.98562				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.17000	204.80521	5.17000	204.76519				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS110 On 31/01/2038 Spot Bond			5.16500	102.12610	5.16500	102.10608				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	204.16415				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.70000	142.05372	3.70000	142.03152				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	123.92192	3.70500	123.90253				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.96500	104.82384	4.96500	104.80386				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.32000	201.82166	5.32000	201.78141				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.37000	200.83891	5.37000	200.79860				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.23000	115.90653	3.23000	144.51470				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.40000	200.25206	5.40000	200.21171				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.16500	102.12610	5.16500	102.10608				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.95000	181.06235	4.95000	181.02806				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.91500	92.72838	5.91500	92.70833				0.00	0	
Total FRS127 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 FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.84000	182.30110	4.84000	182.26711				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.90000	181.62422	4.90000	181.59005				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.91000	190.58891	5.91000	190.54791				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.86500	93.32132	5.86500	93.30127				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.16500	5.16500	5.16500	102.10608				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.14500	102.39209	5.14500	102.37207				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.71000	183.77770	4.71000	183.74406				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.68000	194.87453	5.68000	194.83380				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.84000	182.30110	4.84000	182.26711				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.84000	182.30110	4.84000	182.26711				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.13000	179.05619	5.13000	179.02140				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.00000	140.49543	4.00000	140.47231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.14000	168.66110	2.14000	168.64190				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.19000	178.39316	5.19000	178.35823				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.23000	177.95274	5.23000	177.91769				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.97000	140.65037	3.97000	140.62735				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.70500	183.83476	4.70500	183.80115				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.24000	5.24000	5.24000	177.80775				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	18.00125				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.36010				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.76275				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.84069				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS176 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	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.27191				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.21465				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	146.05383				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	163.18129				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	155.54133				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	160.99110				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	129.79765				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	39.35376				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.46734				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.53664				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.42729				0.00	0	
Total FRS200 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 FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.20406				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.86791				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.31368				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	125.20426				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.06627				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	101.81902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.24133				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	101.09013				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.39739				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	

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 ² 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	
FRS23 ⁵ On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	105.42425				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 ⁷ On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 ⁸ On 13/10/2023 Spot Bond					0.00000	110.59076				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 ⁹ On 23/10/2025 Spot Bond					0.00000	102.69341				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 ⁰ On 31/03/2032 Spot Bond					0.00000	105.18822				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 ¹ On 04/12/2022 Spot Bond					0.00000	100.13548				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 ² 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 ³ On 09/12/2023 Spot Bond					0.00000	100.04711				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 ⁴ On 29/12/2025 Spot Bond					0.00000	98.23127				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 ⁵ On 20/12/2021 Spot Bond					0.00000	100.66632				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 ⁶ On 19/01/2024 Spot Bond					0.00000	101.27920				0.00	0	
Total FRS246 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 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					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.37004				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.27275				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.21013				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.12602				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.41000	2.41000	2.41000	311.79489				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.15000	313.88762	2.15000	313.85190				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.15000	2.15000	2.15000	313.85190				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.38000	169.78650	1.38000	169.77071				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.38000	169.78650	1.38000	169.77071				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.53316				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.86500	97.69023	4.86500	97.67188				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.69000	67.87674	4.69000	101.42010				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	145.10310				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.40000	3.40000	3.40000	143.61076				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.21000	3.21000	3.21000	305.56977				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.58500	5.58500	5.58500	104.21526				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.60000	116.27602	6.60000	116.25528				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.18000	110.70194	7.18000	110.68037				0.00	0	9,200,000,00
Total FRX25 SPOT										0.00	0	9,200,000,00
Total For FRX25										0.00	0	9,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX26 On 01/10/2026 Spot Bond			7.68000	112.32520	7.68000	112.30194				0.00	0	10,014,711,40
Total FRX26 SPOT										0.00	0	10,014,711,40
Total For FRX26										0.00	0	10,014,711,40
FRX27 On 07/03/2027 Spot Bond			7.89000	110.94395	7.89000	110.92062				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.16000	111.94276	8.16000	111.91804				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.00500	105.55101	9.00500	105.52534				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.32500	101.60723	9.32500	101.58165		4,009,750,000,000.00		430,000,000	430,000,00	
Total FRX31 SPOT								4,009,750,000,000.00		430,000,000	430,000,00	
Total For FRX31								4,009,750,000,000.00		430,000,000	430,000,00	
FRX32 On 31/03/2032 Spot Bond			9.04000	114.90990	9.04000	114.88200				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.32500	75.96485	11.32500	75.94187				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.79582				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.05452				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.24242				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.21791				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.23085				0.00	0	
Total FS7A2 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 FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.23869				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.24100				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.21077				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.08981				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.19386				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.37900				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.20294				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.42390				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.04658				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.38000	105.51208	4.38000	105.49371				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.72024				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.38899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.31391				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.88645				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.66500	112.24971	6.66500	112.22950				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.12056				0.00	26,200,000,000	26,200,000,000
Total GRT19 SPOT										0.00	26,200,000,000	26,200,000,000
Total For GRT19										0.00	26,200,000,000	26,200,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.83522				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.30000	105.54047	9.30000	105.51412				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.73583				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.83068				0.00	1,160,000,000	1,160,000,000
Total GRT23 SPOT										0.00	1,160,000,000	1,160,000,000
Total For GRT23										0.00	1,160,000,000	1,160,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	98.88984				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.34139				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.83138				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT27 On 28/09/2023 Spot Bond					0.00000	99.67382				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.01199				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.01248				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.61315				0.00	0	10,000,00
Total GRT30 SPOT										0.00	0	10,000,00
Total For GRT30										0.00	0	10,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	100.14363				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.66969				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.90172				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.31033				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.19717				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.01114				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.55572				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.95525				0.00	0	
Total GRT40 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 GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.40692				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.25348				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.21623				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	101.15326				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.75420				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.03875				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.11700				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.10492				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.90368				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.13199				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.55254				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.14612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.43227				0.00	0	200,000,00
Total HILB09 SPOT										0.00	0	200,000,00
Total For HILB09										0.00	0	200,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	99.56839				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.21705				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.08128				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.99978				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.08191				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.01486				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.99578				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.75000	309.17036	2.75000	309.13012				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.10000	3.10000	3.10000	312.55079				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.52500	99.39091	10.52500	99.36275				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY3 On 28/02/2033 Spot Bond			5.19000	74.10661	5.19000	93.87125			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.83000	83.87096	11.83000	83.84433			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	10.11887	100.00000	10.09623			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.89000	83.00909	11.89000	82.98261			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	10.11790	100.00000	10.09526			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	100.93677			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	100.74534			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	100.14502			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.50000	148.49021	2.55000	148.19684		723,198,250,000,000.00	289,279,300,000	350,181,961,30	
Total I2025 SPOT								23,198,250,000,000.00	289,279,300,000	350,181,961,30	
Total For I2025								23,198,250,000,000.00	289,279,300,000	350,181,961,30	
I2029 On 31/03/2029 Spot Bond			3.91000	104.89793	3.91000	104.88099		136,761,338,000,000.00	290,731,800,000	217,527,433,60	
Total I2029 SPOT								16,761,338,000,000.00	290,731,800,000	217,527,433,60	
Total For I2029								16,761,338,000,000.00	290,731,800,000	217,527,433,60	
I2033 On 28/02/2033 Spot Bond			4.36000	99.18247	4.36000	99.16539		43,371,180,224,000.00	9,947,518,400	141,799,184,40	
Total I2033 SPOT								13,371,180,224,000.00	9,947,518,400	141,799,184,40	
Total For I2033								13,371,180,224,000.00	9,947,518,400	141,799,184,40	
I2038 On 31/01/2038 Spot Bond			4.38500	113.14436	4.26500	114.94317		205,899,429,000,000.00	46,955,400,000	366,122,140,80	
Total I2038 SPOT								15,899,429,000,000.00	46,955,400,000	366,122,140,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2038										15,899,429,000,000.00	46,955,400,000	366,122,140,800
I2046 On 31/03/2046 Spot Bond			4.42000	102.72414	4.42000	102.70613				823,743,908,000,000.00	186,367,400,000	715,588,982,000
Total I2046 SPOT										13,743,908,000,000.00	186,367,400,000	715,588,982,000
Total For I2046										13,743,908,000,000.00	186,367,400,000	715,588,982,000
I2050 On 31/12/2050 Spot Bond			4.45000	103.25274	4.44500	103.33005				999,563,005,000,000.00	224,620,900,000	391,797,120,300
Total I2050 SPOT										19,563,005,000,000.00	224,620,900,000	391,797,120,300
Total For I2050										19,563,005,000,000.00	224,620,900,000	391,797,120,300
IBL101 On 24/05/2022 Spot Bond			6.50000	6.50000	6.50000	105.60228				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.96572				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.87000	308.23749	2.87000	308.19638				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.23373				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.38807				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.24432				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.32680				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.89764				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.34152				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.82625				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.25681				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.79312				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.40896				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.24009				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.87688				0.00	0	1,000,000,00
Total IBL134 SPOT										0.00	0	1,000,000,00
Total For IBL134										0.00	0	1,000,000,00
IBL135 On 22/11/2024 Spot Bond					0.00000	100.25762				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.24155				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.39782				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.34458				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.23293				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.23174				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL143 On 11/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.82897				0.00	0	1,598,000,00
Total IBL145 SPOT										0.00	0	1,598,000,00
Total For IBL145										0.00	0	1,598,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.03039				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.17907				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.18664				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	94.93225				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.26580				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.62613				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.60217				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.62213				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.41765				0.00	0	
Total IBL159 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 IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.46304				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.39844				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.46000	1.46000	1.46000	169.65132				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.14500	108.75020	7.14500	108.72911				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.72424				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.78000	169.19272	1.78000	169.17513				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.57500	110.10654	5.57500	110.08980				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.40672				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.38500	104.10027	5.38500	104.08507				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	88.44101	100.00000	88.23770				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.21251				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.51231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.19509				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.55000	105.94192	8.55000	105.91743				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.31500	109.28130	10.31500	109.43236				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.08849				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.12000	110.22198	9.12000	110.19498				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.61727				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.57217				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.37599				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.14075				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.81637				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.46406				0.00	30,000,000,000	30,000,000,000
Total IDCG17 SPOT										0.00	30,000,000,000	30,000,000,000
Total For IDCG17										0.00	30,000,000,000	30,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.98730				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.36963				0.00	0	100,000,00
Total IDCG19 SPOT										0.00	0	100,000,00
Total For IDCG19										0.00	0	100,000,00
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.91093				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.25980				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.73234				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.94531				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.00000	104.47469	8.00000	104.45218				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			6.24000	103.79691	6.24000	103.77927				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	
ING375 On 24/02/2023 Spot Bond					0.00000	101.30490				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.48705				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.93918				0.00	0	
Total ING384 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 ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.41292				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.91684				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.12507				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	183,000,000,000	164,100,000,00	
Total INLV07 SPOT									10,000,000,000,000.00	183,000,000,000	164,100,000,00	
Total For INLV07									10,000,000,000,000.00	183,000,000,000	164,100,000,00	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.27320				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.16104				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.18265				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.85877				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	99.94393				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.50882				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.81181				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.44954				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.45746				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.05425				0.00	0	42,176,70
Total IPF30 SPOT										0.00	0	42,176,70
Total For IPF30										0.00	0	42,176,70
IPF31 On 25/03/2026 Spot Bond					0.00000	99.43725				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.99752				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.98605				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.35603				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.30225	2.75000	100.29469				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.60000	173.93768	5.60000	173.90170				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.53806				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.90150				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.68999				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV039 On 31/01/2022 Spot Bond			3.88000	3.88000	3.88000	166.10143				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.11080				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.51500	107.22125	8.51500	107.19656				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.11041				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.52000	8.52000	8.52000	106.40314				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.82072				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.38000	168.30813	2.38000	168.28787				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.40057				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.14651				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.50000	175.01242	5.50000	174.97668				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.06788				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.68500	100.36932	11.68500	100.33852				0.00	0	
Total IVC040 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 IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			7.00000	105.50666	7.00000	105.48672				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.18090				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.21039				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.19073				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.52246				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.65000	103.60147	6.65000	103.58284				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.93902				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.41725				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.78810				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.61165				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.16773				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.04409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.12035				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.59818				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.70273				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.13192				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.34522				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.30884				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.92222				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.68176				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.00470				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC163 On 17/03/2022 Spot Bond					0.00000	99.91248				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	99.94964				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	101.02379				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.88606				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.09021				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.01370				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.96266				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.83452				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.83452				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.39149				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.40902				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.44182				0.00	0	
Total IVC183 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 IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.30047				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.96705				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.63011	7.40000	101.60983				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.15224				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.15381				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.35028				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	99.94439				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.96754				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.89190				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.81637				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.74095				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.65721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.50317				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.42632				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.34960				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.26409				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.18667				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.10937				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.03220				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.97715				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.95514				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										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	99.78383				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP006 On 29/06/2021 Spot Bond					0.00000	101.24533				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.48500	106.08639	6.48500	106.06780				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.46106				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	99.20637				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.74429				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.17213				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.26787				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.81375				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.70730				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.09000	126.51062	9.09000	126.47957				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.72121				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.57981				0.00	0	
Total LBK18 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 LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.46500	105.79786	7.46500	105.77655				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.47762				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.48500	106.70518	9.48500	106.67802				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	100.82549				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.89016				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.59500	93.96823	12.59500	93.93653				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.53500	100.90588	10.53500	100.87743				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.00322				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.01574				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.48432				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.54299				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.50494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.06126				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.20693				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.90912				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.99500	109.11477	6.99500	109.09416				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.24397				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.16211				0.00	0	100,000,0€
Total LGL08 SPOT										0.00	0	100,000,0€
Total For LGL08										0.00	0	100,000,0€
LGL09 On 28/08/2024 Spot Bond					0.00000	102.26629				0.00	200,000,000	200,000,0€
Total LGL09 SPOT										0.00	200,000,000	200,000,0€
Total For LGL09										0.00	200,000,000	200,000,0€
LGL10 On 08/10/2025 Spot Bond					0.00000	100.25370				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.03150				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.63387				0.00	200,000,000	100,000,0€
Total LHL28 SPOT										0.00	200,000,000	100,000,0€
Total For LHL28										0.00	200,000,000	100,000,0€
LHL30 On 19/05/2021 Spot Bond					0.00000	100.43936				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LOM02 On 30/01/2024 Spot Bond					0.00000	100.80031				0.00	0	20,000,00
Total LOM02 SPOT										0.00	0	20,000,00
Total For LOM02										0.00	0	20,000,00
LOM03 On 25/11/2024 Spot Bond					0.00000	100.29439				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.30204				0.00	0	20,000,00
Total LOM04 SPOT										0.00	0	20,000,00
Total For LOM04										0.00	0	20,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.76381				0.00	2,000,000,000	1,000,000,00
Total LRFA3 SPOT										0.00	2,000,000,000	1,000,000,00
Total For LRFA3										0.00	2,000,000,000	1,000,000,00
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.25482				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.26174				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.34010				0.00	40,000,000	20,000,00
Total MBF059 SPOT										0.00	40,000,000	20,000,00
Total For MBF059										0.00	40,000,000	20,000,00
MBF06 On 17/08/2021 Spot Bond					0.00000	100.54632				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.28442				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.42026				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.09123				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.26524				0.00	0	
Total MBF067 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 MBF067										0.00	0	
MBF067 On 17/11/2023 Spot Bond					0.00000	100.28615				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP038 On 02/11/2022 Spot Bond					0.00000	101.39614				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP040 On 23/02/2023 Spot Bond					0.00000	100.22346				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP041 On 13/04/2021 Spot Bond					0.00000	100.75877				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP042 On 26/04/2021 Spot Bond					0.00000	100.65920				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP043 On 27/07/2023 Spot Bond					0.00000	100.58033				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP044 On 27/09/2021 Spot Bond					0.00000	101.18813				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP045 On 27/09/2023 Spot Bond					0.00000	101.17818				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP046 On 26/02/2022 Spot Bond					0.00000	100.49423				0.00	420,000,000	210,000,000
Total MBP046 SPOT										0.00	420,000,000	210,000,000
Total For MBP046										0.00	420,000,000	210,000,000
MBP047 On 26/02/2024 Spot Bond					0.00000	100.17690				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP048 On 27/03/2022 Spot Bond					0.00000	100.94563				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP049 On 27/03/2024 Spot Bond					0.00000	100.96560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.61805				0.00	1,140,000,000	580,000,00
Total MBP050 SPOT										0.00	1,140,000,000	580,000,00
Total For MBP050										0.00	1,140,000,000	580,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.10145				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			5.81000	99.92047	5.81000	99.90459				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.03000	8.03000	8.03000	112.80895				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.28500	106.96352	6.28500	106.94523				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	102.38604				0.00	0	10,000,00
Total MMIG06 SPOT										0.00	0	10,000,00
Total For MMIG06										0.00	0	10,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.43494				0.00	0	120,000,00
Total MMIG07 SPOT										0.00	0	120,000,00
Total For MMIG07										0.00	0	120,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	99.78116				0.00	200,000,000	100,000,00
Total MML01 SPOT										0.00	200,000,000	100,000,00
Total For MML01										0.00	200,000,000	100,000,00
MML02 On 10/12/2026 Spot Bond			8.65000	105.17452	8.65000	105.15005				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.35945				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.90000	95.28297	8.90000	94.99798				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN07 On 13/07/2022 Spot Bond					0.00000	100.89402				0.00	0	18,700,00
Total MTN07 SPOT										0.00	0	18,700,00
Total For MTN07										0.00	0	18,700,00
MTN09 On 11/10/2022 Spot Bond					0.00000	100.76459				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.93780				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.01742				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.54468				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.17129				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.41931				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.43501				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.88524				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.02863				0.00	200,000,000	100,000,00
Total MTN17 SPOT										0.00	200,000,000	100,000,00
Total For MTN17										0.00	200,000,000	100,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.66280				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.01396				0.00	0	
Total MTN19 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 MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.79245				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.61351				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.69535				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.60000	99.65025	8.60000	99.62707				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.75100				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.44305				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.26460				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.26460				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.28302				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.28295				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.93599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.74357				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.26334				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.63530				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	105.60378				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.09475				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.41636				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.68975				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.94118				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.50500	105.32594	6.50500	105.30731				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.08500	107.51148	7.08500	107.49080				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.53000	105.17044	9.53000	105.14339				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG01 On 29/04/2022 Spot Bond					0.00000	100.68096				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.70938				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.57936				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.82965				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.61287				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			6.38500	104.56196	6.38500	104.54369				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	104.50201	9.38000	104.47521				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.65000	112.97535	6.65000	112.95493				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.53500	103.00490	5.53500	102.98952				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.95000	103.20171	5.95000	103.18500				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.90000	109.32027	6.90000	109.29979				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.42000	114.44201	7.42000	114.41910				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00

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 NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			6.48000	106.31334	6.48000	106.29472				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.41000	115.43694	7.41000	115.41387				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	101.08622				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.45000	112.00707	8.45000	111.98146				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.57500	110.27344	5.57500	110.25669				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.13500	117.24992	7.13500	117.22721				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.17500	117.39296	8.17500	117.36698				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.40871				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			6.06000	6.06000	6.06000	108.93773				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.48198				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	29.49570	100.00000	29.42970				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.66301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.36000	115.24041	8.36000	115.21434				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.98000	109.90847	5.98000	109.89058				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.52000	114.15105	7.52000	114.12778				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.43500	108.89162	6.43500	108.87258				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.11000	111.17245	6.11000	111.15397				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.96064				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.52449				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.14240				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	101.97433				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.97678				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.32500	10.32500	10.32500	69.97950				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK40I On 31/07/2026 Spot Bond					0.00000	103.80203				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.65611				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.95847				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.33238				0.00	1,700,000,000	850,000,000
Total NBK45B SPOT										0.00	1,700,000,000	850,000,000
Total For NBK45B										0.00	1,700,000,000	850,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.37927				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.78254				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.48214				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.86355				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.47412				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.65762				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.77982				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.99343				0.00	0	
Total NBK53B 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 NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.25524				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.66811				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.52212				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.62308				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.92784				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.57283				0.00	400,000,000	200,000,000
Total NBKB59 SPOT										0.00	400,000,000	200,000,000
Total For NBKB59										0.00	400,000,000	200,000,000
NBK6 On 24/02/2025 Spot Bond					0.00000	100.66178				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.21263				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.82410				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			9.49500	102.76972	9.49500	102.74338				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.82572				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.53000	102.24417	9.53000	102.21788				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.82410				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.82139				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.81815				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.58013				0.00	540,000,000	270,000,000
Total NEDT1A SPOT										0.00	540,000,000	270,000,000
Total For NEDT1A										0.00	540,000,000	270,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.11007				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.74443				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.93032				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.23509				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.17109				0.00	0	100,000,000
Total NGL02 SPOT										0.00	0	100,000,000
Total For NGL02										0.00	0	100,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.44034				0.00	0	
Total NGL03 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 NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.22516				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.43741				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.29300				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.70545				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.91451				0.00	5,400,000,000	2,700,000,000
Total NGL08 SPOT										0.00	5,400,000,000	2,700,000,000
Total For NGL08										0.00	5,400,000,000	2,700,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.54275				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.76012				0.00	600,000,000	300,000,000
Total NGLT1B SPOT										0.00	600,000,000	300,000,000
Total For NGLT1B										0.00	600,000,000	300,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.34200				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.82918				0.00	300,000,000	250,000,000
Total NGT104 SPOT										0.00	300,000,000	250,000,000
Total For NGT104										0.00	300,000,000	250,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	101.01240				0.00	1,100,000,000	550,000,000
Total NGT105 SPOT										0.00	1,100,000,000	550,000,000
Total For NGT105										0.00	1,100,000,000	550,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	104.05914				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.17003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	100.06727				0.00	400,000,000	200,000,000
Total NGT108 SPOT										0.00	400,000,000	200,000,000
Total For NGT108										0.00	400,000,000	200,000,000
NHM00 On 12/05/2021 Spot Bond			13.50000	104.39469	13.50000	104.35694				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.91894				0.00	0	30,000,000
Total NHM006 SPOT										0.00	0	30,000,000
Total For NHM006										0.00	0	30,000,000
NHM00 On 16/04/2022 Spot Bond					0.00000	101.06278				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.90111				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.30971				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.81877				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.43031				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.92771				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.61347				0.00	0	10,000,000,000
Total NHM016 SPOT										0.00	0	10,000,000,000
Total For NHM016										0.00	0	10,000,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	101.27598				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2024 Spot Bond					0.00000	100.27028				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.28854				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.37000	5.37000	5.37000	200.79860				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.21000	4.21000	4.21000	189.55460				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.30500	3.30500	3.30500	144.11510				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.21000	4.21000	4.21000	102.62855				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			5.01500	5.01500	5.01500	104.12146				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.41000	3.41000	3.41000	143.55780				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.80000	3.80000	3.80000	141.50957				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.85500	3.85500	3.85500	193.80850				0.00	0	
Total NILB14 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 NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.00000	192.08936	4.00000	192.05786			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.13000	102.59213	5.13000	102.57211			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	101.01204			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	102.33169			0.00	0	
Total NN014 SPOT									0.00	0	
Total For NN014									0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.35150			0.00	0	
Total NN016 SPOT									0.00	0	
Total For NN016									0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.20088			0.00	0	
Total NN019 SPOT									0.00	0	
Total For NN019									0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.36505			0.00	0	
Total NN02 SPOT									0.00	0	
Total For NN02									0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.51445			0.00	0	
Total NN022 SPOT									0.00	0	
Total For NN022									0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.71140			0.00	0	
Total NN023 SPOT									0.00	0	
Total For NN023									0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961			0.00	0	
Total NN026 SPOT									0.00	0	
Total For NN026									0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.24995			0.00	0	
Total NN03 SPOT									0.00	0	
Total For NN03									0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.36583			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.52427				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.52321				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.31845				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.26915				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.03393				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	140.89495				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.44459				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	140.68930				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	140.69071				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.98580				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.83645				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN054 On 04/08/2027 Spot Bond					0.00000	97.60438				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	94.76631				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	92.60267				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.76904				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.98503				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	92.93076				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	110.19000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	108.43000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	112.06000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	101.39379				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	109.04590				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01 On 20/04/2021 Spot Bond					0.00000	100.55590				0.00	0	
Total NNF018 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 NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.55539				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	108.19364				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF020 On 22/04/2021 Spot Bond					0.00000	100.52473				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.28754				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.02461				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	100.71834				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.39961				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF024 On 17/02/2026 Spot Bond					0.00000	87.56539				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/05/2021 Spot Bond					0.00000	100.26934				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF026 On 09/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total NNF027 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For NNF027									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
NNF027 On 01/08/2022 Spot Bond					0.00000	108.19364				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	123.60438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.76468				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.17984				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.59680				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.26187				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.26241				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.24614				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.19358				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.01105				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.28086				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.26924				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.21417				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.09219				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.22102				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.15500	112.17906	7.15500	112.15728				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.00000	195.84816	3.00000	195.82134				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.77000	116.62560	9.77000	116.59504				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.54302	100.00000	15.50843				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	101.55402				0.00	0	13,700,00
Total NTC21 SPOT										0.00	0	13,700,00
Total For NTC21										0.00	0	13,700,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.39047				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.05310				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.32630				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.63720				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.98720				0.00	0	
Total NTC27 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 NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.98694				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.04891				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	100.01404				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.23990				0.00	9,900,000,000	22,300,000,000
Total NTC32 SPOT										0.00	9,900,000,000	22,300,000,000
Total For NTC32										0.00	9,900,000,000	22,300,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	99.88944				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.32500	103.68824	6.32500	103.67041				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.71000	110.82733	7.71000	110.80418				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			6.51500	106.13355	6.51500	106.11476				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.03500	112.26537	8.03500	112.24094				0.00	0	910,000,000
Total OML10 SPOT										0.00	0	910,000,000
Total For OML10										0.00	0	910,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	98.63646				0.00	0	100,000,000
Total OML11 SPOT										0.00	0	100,000,000
Total For OML11										0.00	0	100,000,000
OML12 On 12/11/2025 Spot Bond					0.00000	101.49383				0.00	110,200,000	80,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML12 SPOT										0.00	110,200,000	80,100,00
Total For OML12										0.00	110,200,000	80,100,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.02277				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.01377				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.20044				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.90081				0.00	0	200,000,00
Total PMM53 SPOT										0.00	0	200,000,00
Total For PMM53										0.00	0	200,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.45653				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.19339				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.26171				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.29394				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.29854				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.30314				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.68000	115.27370	7.75000	114.90279			015,003,138,560,000.00	3,257,161,867,000	3,054,916,881,90	
Total R186 SPOT									15,003,138,560,000.00	257,161,867,000	305,916,881,90	
Total For R186									15,003,138,560,000.00	257,161,867,000	305,916,881,90	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	07/12/2023			1.80000	316.68069	1.80000	316.64766			21,834,900,000,000.00	12,130,500,000	175,971,010,00
Total R197 SPOT											21,834,900,000,000.00	12,130,500,000	175,971,010,00
Total For R197											21,834,900,000,000.00	12,130,500,000	175,971,010,00
R202	On	07/12/2033			4.36000	221.87317	4.37000	221.61365			244,528,751,796,000.00	56,084,576,100	238,492,726,00
Total R202 SPOT											14,528,751,796,000.00	56,084,576,100	238,492,726,00
Total For R202											14,528,751,796,000.00	56,084,576,100	238,492,726,00
R2023	On	28/02/2023			5.40000	104.58065	5.48500	104.40440			135,279,327,440,000.00	1,321,348,023,600	405,051,394,00
Total R2023 SPOT											15,279,327,440,000.00	321,348,023,600	405,051,394,00
Total For R2023											15,279,327,440,000.00	321,348,023,600	405,051,394,00
R2030	On	31/01/2030			9.52500	91.85860	9.52500	91.83499			802,422,651,917,500.00	2,498,942,010,700	2,646,667,119,90
Total R2030 SPOT											12,422,651,917,500.00	498,942,010,700	646,667,119,90
Total For R2030											12,422,651,917,500.00	498,942,010,700	646,667,119,90
R2032	On	31/03/2032			10.18000	91.05314	10.18000	91.02830			330,985,530,252,000.00	1,800,686,201,400	1,164,769,705,20
Total R2032 SPOT											10,985,530,252,000.00	800,686,201,400	164,769,705,20
Total For R2032											10,985,530,252,000.00	800,686,201,400	164,769,705,20
R2035	On	28/02/2035			10.85000	86.24069	10.85000	86.21594			035,391,204,515,000.00	1,754,413,935,900	1,661,130,445,30
Total R2035 SPOT											15,391,204,515,000.00	754,413,935,900	661,130,445,30
Total For R2035											15,391,204,515,000.00	754,413,935,900	661,130,445,30
R2037	On	31/01/2037			11.06500	81.92583	11.06500	81.90146			260,486,263,020,000.00	1,379,167,308,000	1,636,033,255,10
Total R2037 SPOT											10,486,263,020,000.00	379,167,308,000	636,033,255,10
Total For R2037											10,486,263,020,000.00	379,167,308,000	636,033,255,10
R2040	On	31/01/2040			11.18500	83.93865	11.18500	83.91342			347,572,117,946,500.00	1,372,156,648,900	1,437,444,928,60
Total R2040 SPOT											17,572,117,946,500.00	372,156,648,900	437,444,928,60
Total For R2040											17,572,117,946,500.00	372,156,648,900	437,444,928,60
R2044	On	31/01/2044			11.27500	80.37038	11.27500	80.34603			704,877,413,045,000.00	772,051,211,800	1,347,693,819,50
Total R2044 SPOT											14,877,413,045,000.00	772,051,211,800	347,693,819,50
Total For R2044											14,877,413,045,000.00	772,051,211,800	347,693,819,50
R2048	On	28/02/2048			11.19500	79.59546	11.19500	79.57190			888,432,906,175,000.00	2,580,476,365,000	1,395,715,014,90
Total R2048 SPOT											18,432,906,175,000.00	580,476,365,000	395,715,014,90
Total For R2048											18,432,906,175,000.00	580,476,365,000	395,715,014,90
R208	On	31/03/2021			3.55000	103.18432	3.55000	103.17430			165,550,975,000,000.00	891,704,500,000	665,204,500,00
Total R208 SPOT											15,550,975,000,000.00	891,704,500,000	665,204,500,00
Total For R208											15,550,975,000,000.00	891,704,500,000	665,204,500,00
R209	On	31/03/2036			10.79500	69.33826	10.78000	69.40077			517,772,923,002,000.00	1,159,589,895,600	735,948,713,80
Total R209 SPOT											17,772,923,002,000.00	159,589,895,600	735,948,713,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209									17,772,923,002,000.00	159,589,895,600	735,948,713,80
R210 On 31/03/2028 Spot Bond			3.44000	198.95070	3.50000	198.17244			371,742,912,000,000.00	108,064,800,000	140,651,089,70
Total R210 SPOT									*1,742,912,000,000.00	108,064,800,000	140,651,089,70
Total For R210									*1,742,912,000,000.00	108,064,800,000	140,651,089,70
R212 On 31/01/2022 Spot Bond			1.13000	170.15927	1.13000	170.14462			38,942,738,000,000.00	34,462,600,000	77,730,092,60
Total R212 SPOT									18,942,738,000,000.00	34,462,600,000	77,730,092,60
Total For R212									18,942,738,000,000.00	34,462,600,000	77,730,092,60
R213 On 28/02/2031 Spot Bond			9.77500	82.79983	9.81500	82.55716			070,517,692,227,500.00	1,439,439,150,100	721,163,422,00
Total R213 SPOT									*0,517,692,227,500.00	439,439,150,100	721,163,422,00
Total For R213									*0,517,692,227,500.00	439,439,150,100	721,163,422,00
R214 On 28/02/2041 Spot Bond			11.14500	63.30854	11.14500	63.28988			625,193,337,606,000.00	1,132,812,322,800	669,766,913,50
Total R214 SPOT									15,193,337,606,000.00	132,812,322,800	669,766,913,50
Total For R214									15,193,337,606,000.00	132,812,322,800	669,766,913,50
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.45959			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.13803			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.98439			0.00	0	17,500,00
Total RDFB11 SPOT									0.00	0	17,500,00
Total For RDFB11									0.00	0	17,500,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.94120			0.00	0	1,000,000,00
Total RDFB12 SPOT									0.00	0	1,000,000,00
Total For RDFB12									0.00	0	1,000,000,00
RDFB1 On 12/03/2021 Spot Bond					0.00000	99.98697			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.49581			0.00	300,000,000	400,000,00
Total RDFB14 SPOT									0.00	300,000,000	400,000,00
Total For RDFB14									0.00	300,000,000	400,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.32076			0.00	800,000,000	700,000,00
Total RDFB15 SPOT									0.00	800,000,000	700,000,00
Total For RDFB15									0.00	800,000,000	700,000,00
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.58690			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.12475				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.98363				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.98714				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.12866				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.18264				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.05698				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.71443				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.53003				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.31450				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	99.99996				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.38310				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED14 On 17/03/2021 Spot Bond					0.00000	101.20513				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	101.02444				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.70928				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.04485				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	99.89319				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.94696				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.14092				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.53298				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.22590				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.45161				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.64193				0.00	0	180,000,00
Total RED705 SPOT										0.00	0	180,000,00
Total For RED705										0.00	0	180,000,00
RES35 On 25/08/2021 Spot Bond					0.00000	100.30879				0.00	0	
Total RES35 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 RES35									0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.84735			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.77489			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.82206			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.76661			0.00	0	15,000,00
Total RES50 SPOT									0.00	0	15,000,00
Total For RES50									0.00	0	15,000,00
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			5.86000	104.31510	5.86000	104.29845			0.00	0	
Total RW21 SPOT									0.00	0	
Total For RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			7.13500	108.21424	7.13500	108.19341			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.68500	95.34210	11.68500	95.31236			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.73500	110.03234	5.73500	110.01515			0.00	0	
Total SBK23 SPOT									0.00	0	
Total For SBK23									0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.13954			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			6.55500	105.29299	6.55500	105.27423			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.53880				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.54217				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			5.27500	103.54861	5.27500	103.53387				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.43000	114.31863	7.43000	114.29559				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.50428				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.11500	111.22384	6.11500	111.20534				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.52500	105.26844	7.52500	105.24696				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.89500	111.58321	7.89500	111.55948				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.62000	110.57581	6.62000	110.55592				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.95000	108.21721	6.95000	108.19680				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.93500	105.79171	8.93500	105.76616				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS4 On 16/11/2021 Spot Bond			4.59500	105.39427	4.59500	105.38105				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.38500	110.53317	5.38500	110.51694				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.18000	117.02748	7.18000	117.00468				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.03500	117.72672	8.03500	117.70110				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.52500	109.99263	5.52500	109.97607				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.87790				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.23268				0.00	0	338,500,00
Total SBS49 SPOT										0.00	0	338,500,00
Total For SBS49										0.00	0	338,500,00
SBS50 On 31/01/2022 Spot Bond			4.82500	105.01949	4.82500	105.00566				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.25500	6.25500	6.25500	110.22307				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.25496				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.96250				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.90247				0.00	0	
Total SBS55 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 SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.10000	106.81431	5.10000	106.79954				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.75434				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.25231				0.00	3,000,000,000	1,000,000,000
Total SBS58 SPOT										0.00	3,000,000,000	1,000,000,000
Total For SBS58										0.00	3,000,000,000	1,000,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	101.38546				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.16799				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.16566				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.21503				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.01540				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.40217				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.02382				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.51556				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.13555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.22000	313.33268	2.22000	313.29642			888,000,000,000.00	400,000,000	200,000,00
Total SBSI11 SPOT									888,000,000,000.00	400,000,000	200,000,00
Total For SBSI11									888,000,000,000.00	400,000,000	200,000,00
SBSI14 On 07/12/2033 Spot Bond			5.42000	5.42000	5.42000	199.82161			0.00	0	1,320,000,00
Total SBSI14 SPOT									0.00	0	1,320,000,00
Total For SBSI14									0.00	0	1,320,000,00
SBT101 On 31/03/2022 Spot Bond					0.00000	104.85557			0.00	600,000,000	1,300,000,00
Total SBT101 SPOT									0.00	600,000,000	1,300,000,00
Total For SBT101									0.00	600,000,000	1,300,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	105.48221			0.00	0	200,000,00
Total SBT102 SPOT									0.00	0	200,000,00
Total For SBT102									0.00	0	200,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.80771			0.00	0	100,000,00
Total SBT103 SPOT									0.00	0	100,000,00
Total For SBT103									0.00	0	100,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.99935			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.51297			0.00	0	115,000,00
Total SBT201 SPOT									0.00	0	115,000,00
Total For SBT201									0.00	0	115,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.25797			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.58500	109.61233	7.58500	109.58991			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.87189			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.54013			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT207 On 25/06/2025 Spot Bond					0.00000	106.40070				0.00	0	325,000,00
Total SBT207 SPOT										0.00	0	325,000,00
Total For SBT207										0.00	0	325,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	100.29362				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.48491				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.02281				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	100.68204				0.00	0	100,000,00
Total SLI4 SPOT										0.00	0	100,000,00
Total For SLI4										0.00	0	100,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.37825				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.36330				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.55230				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.37632				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.39452				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.39909				0.00	0	
Total SLRB4 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 SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.36660				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.39909				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.45432				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.43811				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.66653				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.41210				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.10726				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.28500	113.40092	7.28500	113.37864				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.68910				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.15750				0.00	200,000,000	200,000,000
Total SNT05 SPOT										0.00	200,000,000	200,000,000
Total For SNT05										0.00	200,000,000	200,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.15975				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.36742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.83787				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.24429				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.25308				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.18182				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	99.94442				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	99.99390				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.19820				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.90716				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.89414				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.21802				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.13379				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA07 On 15/05/2023 Spot Bond					0.00000	101.62611				0.00	500,000,000	1,500,000,000
Total SSA07 SPOT										0.00	500,000,000	1,500,000,000
Total For SSA07										0.00	500,000,000	1,500,000,000
SSN00 On 31/03/2021 Spot Bond			6.15000	103.04511	6.15000	103.02781				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			6.15000	103.04511	6.15000	103.02781				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.96500	3.96500	3.96500	140.65320				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.72500	115.05054	7.72500	115.02658				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.30500	85.45758	9.30500	85.43646				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.88180				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.17192				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.86290				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.88500	110.81619	6.88500	110.79559				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.96500	104.82384	4.96500	104.80386				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.06768				0.00	0	
Total SSN044 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 SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.62793				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.48132				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			2.83000	2.83000	2.83000	308.50725				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.66787				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.54332				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	100.83739				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.72000	4.72000	4.72000	183.62996				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.35000	3.35000	3.35000	143.87595				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.16500	5.16500	5.16500	102.10608				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.75000	4.75000	4.75000	98.71052				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.68000	4.68000	4.68000	184.08686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.15808				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.15510				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.14769				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	99.94237				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	99.94388				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.88478				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.88316				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	90.28000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.16239				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond					0.00000	99.98445				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.52732				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.24500	5.24500	5.24500	203.26664				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.97680				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.53181				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.51615				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.12962				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.17251				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.01683				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.19000	88.25834	10.19000	88.23411				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.13413				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.48629				0.00	0	
Total SSN102 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 SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.08941				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.72500	88.89315	4.72500	183.57294				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.42500	83.22572	5.42500	199.72422				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.47514				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.41131				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10: On 11/05/2021 Spot Bond					0.00000	100.35711				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10: On 11/05/2021 Spot Bond					0.00000	100.35711				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11: On 17/05/2021 Spot Bond					0.00000	100.28382				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.32000	106.55533	8.32000	106.53147				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.25899				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.90500	102.94327	8.90500	102.91850				0.00	0	500,000,00
Total T14A12 SPOT										0.00	0	500,000,00
Total For T14A12										0.00	0	500,000,00
T14A13 On 21/11/2021 Spot Bond					0.00000	100.12623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.22210				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.21287				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.63322				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.59041				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.28748				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.51634				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.84404				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.79488				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.03541				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.84851				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.93215				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.74662				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.40506				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.45543				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.70198				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.79069				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.29121				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.53506				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.71739				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A 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	
TH14A On 21/11/2021 Spot Bond					0.00000	100.26544				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.88000	105.90431	5.88000	105.88735				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.71427				0.00	0	
Total TH14A7 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 TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			6.04000	105.06554	6.04000	105.04828				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.29352				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.41630				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.27419				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.65720				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.71671				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.30180				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.45400				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.31541				0.00	0	10,000,00
Total TH14D2 SPOT										0.00	0	10,000,00
Total For TH14D2										0.00	0	10,000,00
TH14D: On 21/11/2021 Spot Bond					0.00000	101.10633				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.24319				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	102.95588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.14398				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.24337				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.23322				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.26459				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.58258				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.65938				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.28625				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.76091				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.27519				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.59381				0.00	0	10,000,00
Total TH15D1 SPOT										0.00	0	10,000,00
Total For TH15D1										0.00	0	10,000,00
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.78831				0.00	0	10,000,00
Total TH15D2 SPOT										0.00	0	10,000,00
Total For TH15D2										0.00	0	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	100.37316				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.23644				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.24521				0.00	0	15,000,00
Total TH16A2 SPOT										0.00	0	15,000,00
Total For TH16A2										0.00	0	15,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	100.43737	8.49000	100.41429				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.24705				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.24752				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.23598				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.24613				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.29850	5.76000	100.28276				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.25628				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.27287				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.27380				0.00	0	
Total TH16B3 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 TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.27057				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.29268				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.28670				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.36946				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.40845				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.38552				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.86121				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.62500	103.52340	6.62500	103.50506				0.00	0	1,272,704,50
Total TL24 SPOT										0.00	0	1,272,704,50
Total For TL24										0.00	0	1,272,704,50
TL25 On 04/09/2024 Spot Bond			7.78500	105.55328	7.78500	105.53137				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.03933				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.04943				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.20000	107.23781	8.20000	107.21413				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.36757				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.89600				0.00	0	20,000,00
Total TL30 SPOT										0.00	0	20,000,00
Total For TL30										0.00	0	20,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.14421				0.00	0	800,000,00
Total TL31 SPOT										0.00	0	800,000,00
Total For TL31										0.00	0	800,000,00
TL32 On 09/02/2027 Spot Bond					0.00000	100.44538				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.47500	111.60470	7.47500	111.58208			75,689,607,500,000.00	10,125,700,000	6,035,835,70	
Total TN23 SPOT									75,689,607,500,000.00	10,125,700,000	6,035,835,70	
Total For TN23									75,689,607,500,000.00	10,125,700,000	6,035,835,70	
TN23/R On 06/11/2023 Spot Bond			100.00000	24.70695	100.00000	24.65166			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			9.17000	101.72249	9.17000	101.69729			0.00	0	7,502,109,10	
Total TN25 SPOT									0.00	0	7,502,109,10	
Total For TN25									0.00	0	7,502,109,10	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.42509	100.00000	12.39729			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			9.53000	99.81825	9.53000	99.79259			23,825,000,000,000.00	2,500,000,000	10,486,087,90	
Total TN27 SPOT									23,825,000,000,000.00	2,500,000,000	10,486,087,90	
Total For TN27									23,825,000,000,000.00	2,500,000,000	10,486,087,90	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.99932	100.00000	11.97247			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN30 On 09/10/2030 Spot Bond			11.15500	100.62814	11.15500	100.59813			26,772,000,000,000.00	2,400,000,000	1,200,000,00	
Total TN30 SPOT									26,772,000,000,000.00	2,400,000,000	1,200,000,00	
Total For TN30									26,772,000,000,000.00	2,400,000,000	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
TN30/R On 09/10/2030 Spot Bond			8.00000	120.93550	8.00000	120.90944				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.51500	91.73351	12.51500	91.70292			14,267,100,000,000.00		1,140,000,000	2,070,000,000
Total TN40 SPOT									14,267,100,000,000.00		1,140,000,000	2,070,000,000
Total For TN40									14,267,100,000,000.00		1,140,000,000	2,070,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.52965	10.75000	104.49958				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	99.16611				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.59500	106.72721	6.59500	106.70808				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.34868				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.45872				0.00	0	30,000,000
Total TRA3B1 SPOT										0.00	0	30,000,000
Total For TRA3B1										0.00	0	30,000,000
TRA3B On 14/11/2022 Spot Bond					0.00000	99.38373				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.54150				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.85805				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.88500	110.20095	6.88500	110.18046				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.81474				0.00	0	
Total TRA4A6 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 TRA4A6									0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.85805			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.53896	8.62000	103.51496			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.05465			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.90348			0.00	0	30,000,00
Total TRA4B2 SPOT									0.00	0	30,000,00
Total For TRA4B2									0.00	0	30,000,00
TSP24 On 18/03/2021 Spot Bond					0.00000	99.87125			0.00	0	
Total TSP244 SPOT									0.00	0	
Total For TSP244									0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	99.50590			0.00	0	
Total TSP245 SPOT									0.00	0	
Total For TSP245									0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	99.34263			0.00	0	
Total TSP247 SPOT									0.00	0	
Total For TSP247									0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	98.29670			0.00	0	
Total TSP248 SPOT									0.00	0	
Total For TSP248									0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TSP249 SPOT									0.00	0	
Total For TSP249									0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	97.81323			0.00	0	
Total TSP250 SPOT									0.00	0	
Total For TSP250									0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	97.89690			0.00	0	
Total TSP251 SPOT									0.00	0	
Total For TSP251									0.00	0	
TSP25 On 09/04/2021 Spot Bond					0.00000	99.68780			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	99.28145				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP253 On 26/05/2021 Spot Bond					0.00000	99.19173				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	97.01778				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond					0.00000	95.61272				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.62165				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.80512				0.00	0	15,000,00
Total TU1B11 SPOT										0.00	0	15,000,00
Total For TU1B11										0.00	0	15,000,00
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.68960				0.00	0	15,000,00
Total TU1D11 SPOT										0.00	0	15,000,00
Total For TU1D11										0.00	0	15,000,00
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.81125				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	101.00876				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.97890				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.64547				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC36 On 20/04/2021 Spot Bond					0.00000	100.56477				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.48725				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.45628				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.33386				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.25470				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.14467				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.90000	105.54017	9.90000	105.51246				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.89665				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.71111				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.57199				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.15416				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.23580				0.00	1,800,000,000	1,800,000,000
Total VKE14 SPOT										0.00	1,800,000,000	1,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VKE14									0.00	1,800,000,000	1,800,000,000
VKE15 On 14/02/2023 Spot Bond					0.00000	100.34217			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.35514			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.24754			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.04193			0.00	0	5,000,000
Total WHL03 SPOT									0.00	0	5,000,000
Total For WHL03									0.00	0	5,000,000
WSP5 On 28/05/2021 Spot Bond			5.31000	103.34236	5.31000	103.32751			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	86.29525	100.00000	86.10046			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									2.30e+017	969,076,655,300	078,461,677,000
Total for SPOT :									2.30e+017	969,076,655,300	078,461,677,000
Total Futures									2.30e+017	969,076,681,406	078,462,743,210
Total Options									0.00	0	141,300
Grand Total:									2.30e+017	969,076,681,406	078,462,884,510