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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/02/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/05/2021	Bond Future			11.44060	75.41790	11.32480	76.03516			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.69432	76.22562	11.57349	76.84981			0.00	0	
ES33	On	04/11/2021	Bond Future			11.95113	73.28633	11.82511	73.91752			0.00	0	
ES33	On	03/02/2022	Bond Future			12.22670	74.11093	12.09503	74.74935			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.00834	73.68261	11.91275	74.24882			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.25067	74.47242	12.15076	75.04497			0.00	0	
ES42	On	04/11/2021	Bond Future			12.49777	71.03103	12.39326	71.61010			0.00	0	
ES42	On	03/02/2022	Bond Future			12.75398	71.83090	12.64467	72.41650			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			151.14791	151.14791	150.69543	150.69543			0.00	0	7,75
I2025	On	05/08/2021	Bond Future			151.27466	151.27466	150.81776	150.81776			0.00	0	
I2025	On	04/11/2021	Bond Future			152.96770	152.96770	152.50604	152.50604			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	Opt Intere
I2025	On	03/02/2022	Bond Future			153.16660	153.16660	152.69986	152.69986			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			110.83500	110.83500	109.77070	109.77070			0.00	0	2,38
I2029	On	05/08/2021	Bond Future			112.04940	112.04940	110.97386	110.97386			0.00	0	
I2029	On	04/11/2021	Bond Future			112.15390	112.15390	111.06662	111.06662			0.00	0	
I2029	On	03/02/2022	Bond Future			113.44090	113.44090	112.34132	112.34132			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			104.12379	104.12379	103.63173	103.63173			0.00	0	9,58
I2033	On	05/08/2021	Bond Future			105.26451	105.26451	104.76751	104.76751			0.00	0	
I2033	On	04/11/2021	Bond Future			105.21883	105.21883	104.71655	104.71655			0.00	0	
I2033	On	03/02/2022	Bond Future			106.42624	106.42624	105.91825	105.91825			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			116.66836	116.66836	116.66145	116.66145			0.00	0	7,75
I2038	On	05/08/2021	Bond Future			116.22621	116.22621	116.21968	116.21968			0.00	0	
I2038	On	04/11/2021	Bond Future			117.52721	117.52721	117.52088	117.52088			0.00	0	
I2038	On	03/02/2022	Bond Future			117.12502	117.12502	117.11875	117.11875			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			106.37196	106.37196	105.81626	105.81626			0.00	0	14,88
I2046	On	05/08/2021	Bond Future			107.53745	107.53745	106.97625	106.97625			0.00	0	
I2046	On	04/11/2021	Bond Future			106.93508	106.93508	106.36766	106.36766			0.00	0	
I2046	On	03/02/2022	Bond Future			108.16233	108.16233	107.58868	107.58868			0.00	0	
Total I2046 Future												0.00	0	14,88
Total For I2046												0.00	0	14,88
I2050	On	06/05/2021	Bond Future			109.97517	109.97517	109.24461	109.24461			0.00	0	10,90
I2050	On	05/08/2021	Bond Future			109.25401	109.25401	108.51574	108.51574			0.00	0	
I2050	On	04/11/2021	Bond Future			110.47691	110.47691	109.73066	109.73066			0.00	0	
I2050	On	03/02/2022	Bond Future			109.79861	109.79861	109.04387	109.04387			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			7.42296	117.96790	7.21568	118.99136		6.28	17,695,185.00	150	106,30
R186	On	05/08/2021	Bond Future			7.61480	113.95066	7.39444	114.98550		6.18	0.00	0	
R186	On	04/11/2021	Bond Future			7.80859	115.19997	7.57415	116.24645		5.97	0.00	0	
R186	On	03/02/2022	Bond Future			8.02218	111.21447	7.77198	112.27289		5.75	0.00	0	

Contract 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												17,695,185.00	150	106,30
R186	On	06/05/2021	Bond Future	10.77	Call			16,063.77000	16.06377	15,040,310	6.85	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	6.85	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			16,104.80000	16.10480	15,081,340	6.85	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	6.85	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			16,022.72000	16.02272	14,999,260	6.85	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	6.85	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			1,556.36000	1.55636	1,041,120	6.40	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,138.64000	1.13864	1,646,860	6.40	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.63	Call			5,977.76000	5.97776	5,091,570	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			325.55000	0.32555	474,200	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,901.22000	5.90122	5,019,320	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			337.65000	0.33765	490,590	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,939.46000	5.93946	5,055,400	6.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			331.55000	0.33155	482,330	6.71	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,720.37000	3.72037	3,057,440	6.22	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,390.09000	1.39009	1,773,640	6.22	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,750.65000	3.75065	3,084,910	6.22	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,376.64000	1.37664	1,757,380	6.22	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,690.19000	3.69019	3,030,090	6.21	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,403.65000	1.40365	1,790,030	6.21	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,637.41000	3.63741	4,321,320	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,571.61000	1.57161	1,202,750	5.67	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,690.30000	3.69030	4,379,860	5.67	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,588.45000	1.58845	1,216,790	5.67	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,663.58000	3.66358	4,350,340	5.67	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,605.83000	1.60583	1,231,320	5.68	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												17,695,185.00	150	121,47
R197	On	06/05/2021	Bond Future			320.45583	320.45583	320.04863	320.04863			0.00	0	2,07
R197	On	05/08/2021	Bond Future			315.97007	315.97007	315.55955	315.55955			0.00	0	
R197	On	04/11/2021	Bond Future			319.50708	319.50708	319.09270	319.09270			0.00	0	
R197	On	03/02/2022	Bond Future			315.08126	315.08126	314.66260	314.66260			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			230.95652	230.95652	229.09352	229.09352			0.00	0	8,07
R202	On	05/08/2021	Bond Future			229.23939	229.23939	227.35694	227.35694			0.00	0	
R202	On	04/11/2021	Bond Future			231.80503	231.80503	229.90214	229.90214			0.00	0	
R202	On	03/02/2022	Bond Future			230.16673	230.16673	228.24239	228.24239			0.00	0	

Contract 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			5.43790	105.42710	5.25609	105.74455		1.52		0.00	0	40,95
R2023	On	05/08/2021	Bond Future			5.63401	106.55597	5.42033	106.87721		1.46		0.00	0	
R2023	On	04/11/2021	Bond Future			5.87090	103.81606	5.61410	104.14109		1.32		0.00	0	
R2023	On	03/02/2022	Bond Future			6.21702	104.98364	5.89506	105.31245		1.08		0.00	0	
Total R2023 Future													0.00	0	40,95
R2023	On	06/05/2021	Bond Future	7.57	Call			3,947.02000	3.94702	3,629,580	2.00		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,010	2.00		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,963.65000	3.96365	3,646,210	2.00		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,010	2.00		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,930.39000	3.93039	3,612,950	2.00		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,010	2.00		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			532.75000	0.53275	728,460	1.56		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			351.03000	0.35103	229,040	1.56		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			547.63000	0.54763	746,880	1.56		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			358.65000	0.35865	234,890	1.56		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			540.14000	0.54014	737,620	1.56		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			366.36000	0.36636	240,830	1.56		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			141.32000	0.14132	82,320	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,027.12000	1.02712	1,293,150	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			134.85000	0.13485	78,000	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,046.33000	1.04633	1,314,510	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			138.06000	0.13806	80,140	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,036.70000	1.03670	1,303,810	1.30		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			986.93000	0.98693	1,256,520	1.07		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			139.29000	0.13929	79,250	1.07		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			978.83000	0.97883	1,247,600	1.07		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			134.49000	0.13449	76,150	1.07		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			994.76000	0.99476	1,265,230	1.07		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			137.02000	0.13702	77,800	1.07		0.00	0	
Total R2023 Option													0.00	0	
Total For R2023													0.00	0	40,95
R2030	On	06/05/2021	Bond Future			9.12275	95.53239	8.89224	96.85178		10.83		0.00	0	113,54
R2030	On	05/08/2021	Bond Future			9.33241	92.55034	9.09114	93.88417		10.69		0.00	0	
R2030	On	04/11/2021	Bond Future			9.53330	93.56536	9.28122	94.91401		10.26		0.00	0	
R2030	On	03/02/2022	Bond Future			9.75170	90.61376	9.48766	91.97774		9.97		0.00	0	
Total R2030 Future													0.00	0	113,54
R2030	On	06/05/2021	Bond Future	11.70	Call			14,567.22000	14.56722	13,249,460	11.92		0.00	0	

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			1.25000	0.00125	2,880	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			1.30000	0.00130	2,990	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			2,037.85000	2.03785	1,389,490	10.97	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			1,705.00000	1.70500	2,376,030	10.97	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			3,811.55000	3.81155	4,845,520	10.56	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			672.20000	0.67220	386,780	10.56	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			1,955.35000	1.95535	2,685,270	10.91	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			1,768.90000	1.76890	1,179,430	10.91	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			1,885.85000	1.88585	1,270,170	10.94	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			1,841.05000	1.84105	2,544,760	10.94	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			2,196.24000	2.19624	1,515,400	11.01	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,576.48000	1.57648	2,215,030	11.01	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			3,090.15000	3.09015	2,254,680	11.27	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			1,052.56000	1.05256	1,536,480	11.27	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			3,487.97000	3.48797	2,596,540	11.40	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			890.99000	0.89099	1,318,950	11.40	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			2,230.80000	2.23080	3,019,520	10.84	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			1,521.37000	1.52137	990,700	10.84	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			1,018.45000	1.01845	1,490,880	11.30	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			3,168.27000	3.16827	2,321,310	11.30	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			10,997.66000	10.99766	9,695,950	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			18.14000	0.01814	35,820	11.92	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			6,007.39000	6.00739	4,873,230	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			303.94000	0.30394	489,170	11.92	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			2,975.68000	2.97568	2,157,820	11.24	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			1,106.77000	1.10677	1,608,300	11.24	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			5,765.45000	5.76545	6,963,690	10.27	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			240.57000	0.24057	119,420	10.27	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			9,972.55000	9.97255	8,684,280	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			34.88000	0.03488	66,000	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			6,569.98000	6.56998	5,399,340	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			14,613.61000	14.61361	13,295,790	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			1.20000	0.00120	2,770	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			14,520.79000	14.52079	13,203,090	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			229.93000	0.22993	378,680	11.92	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,242.03000	1.24203	1,785,770	11.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,715.82000	2.71582	1,940,170	11.17	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			15,037.93000	15.03793	13,722,320	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,587.55000	7.58755	6,478,030	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			334.15000	0.33415	206,210	10.07	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 Intere
R2030	On	05/08/2021	Bond Future	8.95	Put		3,085.12000	3.08512	3,841,060	10.66	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,293.34000	2.29334	1,715,450	10.66	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		1,849.24000	1.84924	2,387,280	11.03	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,824.29000	3.82429	3,028,500	11.03	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		586.92000	0.58692	811,230	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		28.91000	0.02891	47,130	11.66	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		7,629.53000	7.62953	6,517,510	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		578.45000	0.57845	800,260	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		7,671.57000	7.67157	6,557,070	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		570.08000	0.57008	789,410	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		7,130.17000	7.13017	6,049,340	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		686.98000	0.68698	939,980	11.66	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		3,628.82000	3.62882	4,460,550	10.56	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		1,871.92000	1.87192	1,369,820	10.56	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		8,526.52000	8.52652	9,732,410	10.07	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,006.54000	1.00654	1,296,830	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		7,763.79000	7.76379	6,710,190	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call		11,149.82000	11.14982	9,935,860	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,028.62000	1.02862	1,323,670	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		376.58000	0.37658	511,270	11.13	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		7,801.70000	7.80170	6,745,710	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,017.54000	1.01754	1,310,200	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,839.66000	7.83966	6,781,300	11.13	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		6,755.00000	6.75500	7,801,640	9.66	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,081.86000	1.08186	779,850	9.66	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		4,792.20000	4.79220	5,668,630	9.97	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,977.90000	1.97790	1,505,680	9.97	0.00	0	30
R2030	On	03/02/2022	Bond Future	9.43	Call		3,445.83000	3.44583	2,791,700	10.08	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		3,747.18000	3.74718	4,457,030	10.08	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		3,472.49000	3.47249	2,815,150	10.08	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		0.00000	0.00000	3,550,020	10.35	717,104.04	202	10
R2030	On	03/02/2022	Bond Future	9.35	Call		0.00000	0.00000	2,607,910	10.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		3,721.49000	3.72149	4,428,130	10.08	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		0.00000	0.00000	4,693,460	10.03	474,039.46	101	10
R2030	On	03/02/2022	Bond Future	9.45	Call		3,499.25000	3.49925	2,838,710	10.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		3,695.93000	3.69593	4,399,370	10.09	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put		0.00000	0.00000	8,265,250	9.41	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		0.00000	0.00000	941,150	9.41	190,112.30	202	10
R2030	On	03/02/2022	Bond Future	9.78	Call		0.00000	0.00000	3,694,660	10.35	0.00	0	

Contract 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												1,381,255.80	505	16,60
Total For R2030												1,381,255.80	505	130,14
R2032	On	06/05/2021	Bond Future			9.88492	90.15224	9.68088	91.40707		13.07	1,262,131.36	14	124,74
R2032	On	05/08/2021	Bond Future			10.09409	91.11802	9.88139	92.38667		12.47	0.00	0	
R2032	On	04/11/2021	Bond Future			10.30422	87.97177	10.08253	89.25458		12.47	0.00	0	
R2032	On	03/02/2022	Bond Future			10.52679	88.96167	10.29548	90.25901		11.72	0.00	0	
Total R2032 Future												1,262,131.36	14	124,74
R2032	On	06/05/2021	Bond Future	12.11	Call			13,528.17000	13.52817	12,281,940	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			10.73000	0.01073	19,330	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			13,577.54000	13.57754	12,331,080	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			4,714.66000	4.71466	3,782,530	14.21	0.00	0	74
R2032	On	06/05/2021	Bond Future	12.12	Put			10.40000	0.01040	18,770	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			13,478.75000	13.47875	12,232,770	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			11.07000	0.01107	19,920	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			15,760.79000	15.76079	14,508,130	14.50	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			2.35000	0.00235	4,520	14.50	0.00	0	74
R2032	On	06/05/2021	Bond Future	10.33	Put			803.33000	0.80333	1,126,030	14.21	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			8,952.58000	8.95258	7,875,810	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			616.73000	0.61673	808,610	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,996.89000	8.99689	7,918,080	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			608.35000	0.60835	798,190	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			8,908.31000	8.90831	7,833,610	13.64	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			625.20000	0.62520	819,150	13.64	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			6,348.33000	6.34833	7,239,500	11.95	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,799.83000	1.79983	1,408,190	11.95	0.00	0	74
R2032	On	04/11/2021	Bond Future	11.70	Call			9,730.08000	9.73008	8,673,620	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			251.04000	0.25104	330,180	13.55	0.00	0	74
R2032	On	04/11/2021	Bond Future	11.71	Call			9,770.96000	9.77096	8,712,650	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			922.90000	0.92290	1,149,250	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			913.13000	0.91313	1,137,630	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			9,689.24000	9.68924	8,634,650	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			932.75000	0.93275	1,160,970	13.55	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			4,483.62000	4.48362	5,209,730	12.35	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,991.21000	2.99121	2,434,510	12.35	0.00	0	74
R2032	On	04/11/2021	Bond Future	12.81	Call			14,420.02000	14.42002	13,216,350	13.55	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			1,140.94000	1.14094	879,120	10.96	0.00	0	194
R2032	On	03/02/2022	Bond Future	10.66	Call			0.00000	0.00000	4,499,900	12.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			0.00000	0.00000	3,764,520	12.04	730,316.88	194	94
R2032	On	03/02/2022	Bond Future	10.44	Call			4,540.66000	4.54066	3,848,100	11.85	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.42	Put			3,777.83000	3.77783	4,388,250	11.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			4,571.58000	4.57158	3,876,200	11.86	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			3,702.04000	3.70204	4,304,000	11.86	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call			4,509.84000	4.50984	3,820,100	11.84	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			5,608.19000	5.60819	6,397,630	11.41	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			9,485.82000	9.48582	10,521,340	10.96	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put			0.00000	0.00000	9,313,510	10.96	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			0.00000	0.00000	1,127,890	10.96	218,810.66	194	9
R2032	On	03/02/2022	Bond Future	9.81	Call			2,798.74000	2.79874	2,290,840	11.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			3,752.19000	3.75219	4,359,790	11.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			3,727.04000	3.72704	4,331,820	11.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			4,479.46000	4.47946	3,792,540	11.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call			0.00000	0.00000	3,054,430	11.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			0.00000	0.00000	5,238,600	11.65	508,144.20	97	9
Total R2032 Option												1,457,271.74	485	4,45
Total For R2032												2,719,403.10	499	129,20
R2035	On	06/05/2021	Bond Future			10.51865	89.87877	10.40756	90.61341		14.69	507,904,929.27	5,651	99,06
R2035	On	05/08/2021	Bond Future			10.73113	90.84119	10.61539	91.58403		14.10	0.00	0	
R2035	On	04/11/2021	Bond Future			10.94406	87.36208	10.82357	88.11327		14.07	0.00	0	
R2035	On	03/02/2022	Bond Future			11.17258	88.34486	11.04690	89.10463		13.35	0.00	0	
Total R2035 Future												507,904,929.27	5,651	99,06
R2035	On	06/05/2021	Bond Future	12.36	Call			11,785.00000	11.78500	11,068,510	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			65.50000	0.06550	83,650	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			954.18000	0.95418	1,131,390	16.01	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			2,890.27000	2.89027	2,468,460	15.08	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			1,949.91000	1.94991	2,262,740	15.08	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,745.90000	3.74590	4,225,510	14.46	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			2,345.98000	2.34598	1,973,130	14.87	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			823.78000	0.82378	980,110	16.22	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			5,570.35000	5.57035	4,992,040	16.22	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			14,622.13000	14.62213	13,892,280	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			67.15000	0.06715	85,710	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			5,083.31000	5.08331	4,525,880	16.01	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			3,971.10000	3.97110	3,472,460	15.54	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			7,554.14000	7.55414	6,906,390	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			402.75000	0.40275	489,640	16.42	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			13,909.98000	13.90998	13,182,190	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			1,320.30000	1.32030	1,065,270	14.46	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put			2,396.29000	2.39629	2,758,080	14.87	0.00	0	

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		147.71000	0.14771	184,830	16.42	0.00	0	2
R2035	On	06/05/2021	Bond Future	11.32	Call		6,406.60000	6.40660	5,796,220	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		625.43000	0.62543	749,690	16.42	0.00	0	2
R2035	On	06/05/2021	Bond Future	10.24	Put		2,959.40000	2.95940	3,375,180	14.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		15.04000	0.01504	19,830	16.42	0.00	0	6
R2035	On	06/05/2021	Bond Future	10.81	Put		1,351.16000	1.35116	1,587,160	15.54	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		11,837.38000	11.83738	11,120,490	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		63.88000	0.06388	81,630	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		11,732.60000	11.73260	11,016,520	16.42	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,834.45000	1.83445	1,515,590	14.68	0.00	0	2
R2035	On	06/05/2021	Bond Future	12.77	Put		22.28000	0.02228	29,130	16.42	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	12.02	Call		9,997.18000	9.99718	9,299,660	16.42	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	12.96	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		46,623.24000	46.62324	47,366,080	12.96	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	12.96	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		46,506.66000	46.50666	47,249,500	12.96	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	12.96	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,748.08000	1.74808	1,960,170	15.26	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.77	Call		3,994.37000	3.99437	3,577,120	14.37	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,004.10000	3.00410	3,329,690	14.37	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.02	Put		5,732.61000	5.73261	6,228,730	13.61	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		46,739.95000	46.73995	47,482,790	12.96	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,762.50000	1.76250	1,515,780	13.61	0.00	0	1
R2035	On	05/08/2021	Bond Future	11.37	Call		6,431.01000	6.43101	5,900,260	15.26	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		241.61000	0.24161	278,690	15.32	0.00	0	4
R2035	On	04/11/2021	Bond Future	11.75	Call		7,659.35000	7.65935	7,121,910	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,119.26000	2.11926	2,333,010	15.32	0.00	0	7
R2035	On	04/11/2021	Bond Future	11.08	Call		5,010.24000	5.01024	4,574,010	14.38	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		3,422.84000	3.42284	3,737,800	14.38	0.00	0	7
R2035	On	04/11/2021	Bond Future	10.23	Put		6,271.12000	6.27112	6,744,560	13.60	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,428.27000	2.42827	2,150,520	13.60	0.00	0	7
R2035	On	04/11/2021	Bond Future	12.52	Call		10,781.74000	10.78174	10,153,230	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,024.37000	1.02437	1,147,050	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		10,824.08000	10.82408	10,194,600	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,014.10000	1.01410	1,135,810	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		10,739.43000	10.73943	10,111,900	15.32	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		6,743.09000	6.74309	7,237,680	13.49	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,161.23000	2.16123	1,904,630	13.49	0.00	0	4
R2035	On	04/11/2021	Bond Future	10.62	Put		4,791.05000	4.79105	5,189,760	13.96	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,500.10000	3.50010	3,147,620	13.96	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		16,410.41000	16.41041	15,696,300	15.32		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,034.73000	1.03473	1,158,390	15.32		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,174.64000	5.17464	4,750,930	13.52		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		4,130.75000	4.13075	4,466,810	13.52		0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,427.93000	1.42793	1,250,730	12.53		0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		5,207.87000	5.20787	4,782,610	13.53		0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		4,104.24000	4.10424	4,438,750	13.53		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,241.18000	5.24118	4,814,370	13.53		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		4,077.88000	4.07788	4,410,840	13.53		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		5,760.15000	5.76015	5,310,520	13.68		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		3,709.01000	3.70901	4,019,150	13.68		0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		3,445.71000	3.44571	3,115,250	13.08		0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		5,910.91000	5.91091	6,340,220	13.08		0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		10,224.55000	10.22455	10,807,120	12.53		0.00	0	
Total R2035 Option											0.00	0	14,81	
Total For R2035											507,904,929.27	5,651	113,87	
R2037	On	06/05/2021	Bond Future			10.74591	85.45105	10.64512	86.11470	15.81		0.00	0	130,14
R2037	On	05/08/2021	Bond Future			10.95991	82.11067	10.85488	82.78177	15.94		0.00	0	
R2037	On	04/11/2021	Bond Future			11.16315	83.01143	11.05396	83.69012	15.14		0.00	0	
R2037	On	03/02/2022	Bond Future			11.38117	79.69110	11.26743	80.37748	15.10		0.00	0	
Total R2037 Future											0.00	0	130,14	
R2037	On	06/05/2021	Bond Future	12.43	Call		10,783.46000	10.78346	10,145,360	17.66		0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		115.31000	0.11531	140,860	17.66		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		10,834.65000	10.83465	10,196,050	17.66		0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		112.72000	0.11272	137,770	17.66		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		10,732.27000	10.73227	10,094,680	17.66		0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		117.95000	0.11795	144,010	17.66		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		878.09000	0.87809	985,670	17.49		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		9,236.02000	9.23602	8,674,570	17.49		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		899.41000	0.89941	1,009,060	17.49		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		9,279.96000	9.27996	8,717,470	17.49		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		888.70000	0.88870	997,310	17.49		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		9,323.93000	9.32393	8,760,410	17.49		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,073.55000	11.07355	10,501,450	16.48		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,016.07000	1.01607	1,122,660	16.48		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		10,991.10000	10.99110	10,420,660	16.48		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,036.05000	1.03605	1,144,300	16.48		0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		11,032.31000	11.03231	10,461,040	16.48		0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,026.02000	1.02602	1,133,440	16.48		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/02/2022	Bond Future	11.46	Put		4,161.18000	4.16118	4,458,530	15.28	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,350.86000	5.35086	4,960,470	15.29	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		4,134.55000	4.13455	4,430,540	15.29	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,285.10000	5.28510	4,897,460	15.27	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		4,187.64000	4.18764	4,486,380	15.27	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,318.10000	5.31810	4,929,070	15.28	0.00	0	
Total R2037 Option											0.00	0	
Total For R2037											0.00	0	130,14
R2040	On	06/05/2021	Bond Future			10.89816	87.42766	10.80245	88.09850	16.25	0.00	0	79,05
R2040	On	05/08/2021	Bond Future			11.10852	83.85817	11.00874	84.53651	16.48	0.00	0	
R2040	On	04/11/2021	Bond Future			11.30800	84.77815	11.20423	85.46415	15.56	0.00	0	
R2040	On	03/02/2022	Bond Future			11.52182	81.22748	11.41367	81.92128	15.67	0.00	0	
Total R2040 Future											0.00	0	79,05
R2040	On	06/05/2021	Bond Future	12.43	Call		10,528.27000	10.52827	9,892,120	18.27	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		173.40000	0.17340	208,090	18.27	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		10,581.81000	10.58181	9,945,000	18.27	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		846.12000	0.84612	980,110	17.87	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		6,062.36000	6.06236	5,525,510	17.87	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		15,504.98000	15.50498	14,838,530	18.27	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		169.70000	0.16970	203,730	18.27	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		10,474.75000	10.47475	9,839,250	18.27	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		17.55000	0.01755	21,940	18.27	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		177.18000	0.17718	212,520	18.27	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		2,437.15000	2.43715	2,751,110	16.36	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,631.11000	2.63111	2,274,230	16.36	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		881.61000	0.88161	984,950	18.15	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		10,107.09000	10.10709	9,531,100	18.15	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		871.06000	0.87106	973,410	18.15	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		10,014.71000	10.01471	9,440,710	18.15	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		2,270.46000	2.27046	2,493,460	17.26	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,848.04000	5.84804	5,392,700	17.26	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		20,691.92000	20.69192	20,019,190	18.15	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		892.27000	0.89227	996,610	18.15	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		30.84000	0.03084	36,450	18.15	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		10,060.88000	10.06088	9,485,880	18.15	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		3,568.63000	3.56863	3,883,190	16.54	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,850.19000	3.85019	3,486,410	16.54	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,142.75000	1.14275	1,255,840	16.96	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		11,349.77000	11.34977	10,775,990	16.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/11/2021	Bond Future	12.91	Put		1,131.79000	1.13179	1,244,010	16.96	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		11,264.04000	11.26404	10,691,990	16.96	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,153.81000	1.15381	1,267,760	16.96	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		11,306.89000	11.30689	10,733,980	16.96	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,582.46000	5.58246	5,191,220	15.98	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		4,519.30000	4.51930	4,821,860	15.98	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,618.05000	5.61805	5,225,420	16.00	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		4,491.68000	4.49168	4,792,850	16.00	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,547.27000	5.54727	5,157,410	15.97	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		4,547.40000	4.54740	4,851,340	15.97	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											0.00	0	82,60
R2044	On	06/05/2021	Bond Future			10.97242	83.92149	10.88692	84.52492	17.11	839,214.90	10	61,70
R2044	On	05/08/2021	Bond Future			11.17501	80.43963	11.08584	81.04986	17.35	0.00	0	
R2044	On	04/11/2021	Bond Future			11.36686	81.32214	11.27410	81.93927	16.36	0.00	0	
R2044	On	03/02/2022	Bond Future			11.57227	77.85776	11.47557	78.48187	16.49	0.00	0	
Total R2044 Future											839,214.90	10	61,70
R2044	On	06/05/2021	Bond Future	12.44	Call		10,105.44000	10.10544	9,537,820	19.25	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		213.31000	0.21331	249,120	19.25	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		10,158.04000	10.15804	9,589,780	19.25	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		208.94000	0.20894	244,110	19.25	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,936.27000	1.93627	1,670,000	17.03	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		4,790.22000	4.79022	4,351,680	18.38	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		1,278.32000	1.27832	1,443,210	18.38	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		6,748.29000	6.74829	6,246,670	19.25	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		1,931.15000	1.93115	2,161,920	17.70	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		10,421.08000	10.42108	9,849,750	19.25	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		188.28000	0.18828	220,380	19.25	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		7,300.06000	7.30006	6,783,510	19.25	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		217.76000	0.21776	254,220	19.25	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		3,281.92000	3.28192	3,619,080	17.03	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		10,052.84000	10.05284	9,485,870	19.25	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		604.59000	0.60459	691,470	19.25	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		1,369.78000	1.36978	1,544,570	18.26	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		4,550.72000	4.55072	4,122,080	18.26	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		734.04000	0.73404	835,850	19.25	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		3,421.22000	3.42122	3,048,560	17.70	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		860.46000	0.86046	949,320	19.12	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		10,295.39000	10.29539	9,773,170	19.12	0.00	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		850.30000	0.85030	938,310	19.12	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		10,204.36000	10.20436	9,683,850	19.12	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		870.73000	0.87073	960,450	19.12	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		10,249.86000	10.24986	9,728,490	19.12	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		10,990.47000	10.99047	10,480,200	17.83	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,247.22000	1.24722	1,354,080	17.83	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		11,032.32000	11.03232	10,521,260	17.83	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,235.59000	1.23559	1,341,660	17.83	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		10,948.64000	10.94864	10,439,160	17.83	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,258.94000	1.25894	1,366,590	17.83	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		4,587.70000	4.58770	4,861,580	16.59	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,384.63000	5.38463	5,036,930	16.57	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		4,647.00000	4.64700	4,923,410	16.57	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,418.79000	5.41879	5,069,830	16.58	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		4,617.26000	4.61726	4,892,410	16.58	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,453.04000	5.45304	5,102,810	16.59	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											839,214.90	10	80,30
R2048	On	06/05/2021	Bond Future			10.88590	83.20853	10.78484	83.94668	17.40	17,307,374.24	208	132,40
R2048	On	05/08/2021	Bond Future			11.07424	84.09950	10.96894	84.84581	16.76	0.00	0	
R2048	On	04/11/2021	Bond Future			11.26174	80.60959	11.15211	81.36427	16.63	0.00	0	
R2048	On	03/02/2022	Bond Future			11.46183	81.51652	11.34746	82.27977	15.90	0.00	0	
Total R2048 Future											17,307,374.24	208	132,40
R2048	On	06/05/2021	Bond Future	12.35	Call		10,439.07000	10.43907	9,743,530	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		197.26000	0.19726	239,870	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		10,492.93000	10.49293	9,796,610	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		193.12000	0.19312	234,950	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		10,385.20000	10.38520	9,690,440	19.61	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		201.48000	0.20148	244,870	19.61	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		4,014.20000	4.01420	4,386,850	16.64	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,518.94000	3.51894	3,145,280	16.64	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		5,231.50000	5.23150	5,675,610	16.24	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		2,517.81000	2.51781	2,215,610	16.24	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		10,637.64000	10.63764	9,997,660	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		820.63000	0.82063	926,960	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		6,713.02000	6.71302	7,230,150	15.75	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,673.35000	1.67335	1,444,170	15.75	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.52	Call		10,684.44000	10.68444	10,043,430	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		810.79000	0.81079	916,090	18.49	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 Interr
R2048	On	05/08/2021	Bond Future	12.50	Call		10.59085000	10.59085	9,951,910	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		830.57000	0.83057	937,940	18.49	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		8,492.82000	8.49282	9,079,610	15.20	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		1,012.93000	1.01293	853,410	15.20	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,161.47000	1.16147	1,286,110	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		11,502.34000	11.50234	10,871,360	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,150.35000	1.15035	1,274,050	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		11,545.35000	11.54535	10,913,430	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,139.33000	1.13933	1,262,090	18.15	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,459.35000	11.45935	10,829,310	18.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,514.14000	5.51414	5,091,070	16.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		4,696.87000	4.69687	5,037,050	16.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,549.37000	5.54937	5,124,720	16.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		4,666.07000	4.66607	5,004,670	16.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,584.99000	5.58499	5,158,770	16.10	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		4,635.77000	4.63577	4,972,800	16.10	0.00	0	
Total R2048 Option											0.00	0	2,60
Total For R2048											17,307,374.24	208	135,04
R209	On	06/05/2021	Bond Future			10.40269	69.58724	10.28656	70.25952	17.47	0.00	0	26,64
R209	On	05/08/2021	Bond Future			10.58827	70.33270	10.46780	71.01250	16.58	0.00	0	
R209	On	04/11/2021	Bond Future			10.77303	67.96348	10.64812	68.65086	16.64	0.00	0	1,75
R209	On	03/02/2022	Bond Future			10.96654	68.72820	10.83692	69.42342	15.55	0.00	0	
Total R209 Future											0.00	0	28,44
R209	On	06/05/2021	Bond Future	12.23	Call		10,193.25000	10.19325	9,540,780	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		72.83000	0.07283	92,640	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		10,237.92000	10.23792	9,585,050	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		5,335.84000	5.33584	5,881,780	16.57	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		527.10000	0.52710	400,760	16.57	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put		1,988.56000	1.98856	2,297,510	17.59	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		2,356.97000	2.35697	1,993,640	17.59	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call		3,200.90000	3.20090	2,769,010	17.94	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		4,129.10000	4.12910	4,612,160	16.90	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		898.47000	0.89847	709,250	16.90	0.00	0	5,01
R209	On	06/05/2021	Bond Future	11.00	Call		4,780.23000	4.78023	4,259,350	18.71	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		793.28000	0.79328	944,680	18.71	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		3,108.27000	3.10827	3,520,140	17.21	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		74.56000	0.07456	94,790	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		7,373.96000	7.37396	6,766,010	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		284.85000	0.28485	349,180	19.26	0.00	0	3,71

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	10.25	Put		2,270.91000	2.27091	2,608,960	17.47	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		2,057.33000	2.05733	1,723,100	17.47	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call		5,856.74000	5.85674	5,294,880	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		1,407.55000	1.40755	1,647,940	17.94	0.00	0	6,2
R209	On	06/05/2021	Bond Future	12.24	Put		71.14000	0.07114	90,550	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		10,148.58000	10.14858	9,496,530	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		550.57000	0.55057	660,990	19.26	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.25	Call		10,282.55000	10.28255	9,629,280	19.26	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		69.48000	0.06948	88,490	19.26	0.00	0	9,1
R209	On	06/05/2021	Bond Future	10.00	Call		1,408.83000	1.40883	1,148,420	17.21	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,884.38000	7.88438	7,325,620	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		873.95000	0.87395	994,990	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,922.78000	7.92278	7,362,900	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		863.72000	0.86372	983,640	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,846.03000	7.84603	7,288,390	18.10	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		884.29000	0.88429	1,006,450	18.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,914.47000	8.91447	8,359,620	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,176.43000	1.17643	1,308,960	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,375.69000	1.37569	1,525,170	18.06	0.00	0	5,5
R209	On	04/11/2021	Bond Future	12.18	Call		8,950.07000	8.95007	8,394,270	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,165.50000	1.16550	1,297,080	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,985.70000	8.98570	8,428,950	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,154.65000	1.15465	1,285,280	18.06	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,414.24000	3.41424	3,077,820	16.64	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,242.38000	4.24238	4,593,340	16.64	0.00	0	5,5
R209	On	04/11/2021	Bond Future	9.50	Put		8,085.53000	8.08553	8,601,450	15.62	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,274.98000	1.27498	1,103,520	15.62	0.00	0	3,7
R209	On	04/11/2021	Bond Future	12.00	Call		8,314.61000	8.31461	7,776,710	18.06	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,722.69000	4.72269	4,331,260	15.80	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		3,743.71000	3.74371	4,047,500	15.80	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,752.96000	4.75296	4,360,140	15.82	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		3,721.10000	3.72110	4,023,500	15.82	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,783.04000	4.78304	4,388,840	15.83	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		3,698.35000	3.69835	3,999,370	15.83	0.00	0	
Total R209 Option											0.00	0	59,57
Total For R209											0.00	0	88,01
R210	On	06/05/2021	Bond Future			201.06689	201.06689	201.06064	201.06064		0.00	0	1,1
R210	On	05/08/2021	Bond Future			203.26995	203.26995	203.26436	203.26436		0.00	0	
R210	On	04/11/2021	Bond Future			202.80698	202.80698	202.80192	202.80192		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R210	On	03/02/2022	Bond Future			205.13445	205.13445	205.12956	205.12956			0.00	0	
Total R210 Future												0.00	0	1,18
Total For R210												0.00	0	1,18
R212	On	06/05/2021	Bond Future			171.38506	171.38506	171.38936	171.38936			0.00	0	3,1
R212	On	05/08/2021	Bond Future			170.93271	170.93271	170.93767	170.93767			0.00	0	
R212	On	04/11/2021	Bond Future			172.84599	172.84599	172.85141	172.85141			0.00	0	
Total R212 Future												0.00	0	3,11
Total For R212												0.00	0	3,11
R213	On	06/05/2021	Bond Future			9.54532	85.37300	9.33609	86.55655		12.64	0.00	0	9,14
R213	On	05/08/2021	Bond Future			9.74586	86.28713	9.52777	87.48365		11.97	0.00	0	
R213	On	04/11/2021	Bond Future			9.94835	83.70336	9.72111	84.91317		11.98	0.00	0	
R213	On	03/02/2022	Bond Future			10.16698	84.64476	9.92971	85.86835		11.18	0.00	0	
Total R213 Future												0.00	0	9,14
R213	On	06/05/2021	Bond Future	11.90	Call			13,135.75000	13.13575	11,957,120	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			5.46000	0.00546	10,380	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			13,181.35000	13.18135	12,002,580	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			5.28000	0.00528	10,060	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			13,090.12000	13.09012	11,911,640	13.90	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			5.65000	0.00565	10,720	13.90	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			7,314.18000	7.31418	6,343,140	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			735.17000	0.73517	960,650	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			4,817.92000	4.81792	4,017,030	12.58	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			1,514.35000	1.51435	1,909,980	12.58	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			3,330.73000	3.33073	4,014,700	11.87	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			2,282.62000	2.28262	1,770,070	11.87	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			7,596.02000	7.59602	6,609,320	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			669.35000	0.66935	879,170	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,636.53000	7.63653	6,647,650	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			660.36000	0.66036	868,000	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,555.58000	7.55558	6,571,070	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			678.45000	0.67845	890,460	13.05	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			8,106.58000	8.10658	7,151,650	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,055.08000	1.05508	1,309,960	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			8,032.65000	8.03265	7,081,710	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,077.08000	1.07708	1,335,950	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			8,069.59000	8.06959	7,116,650	13.00	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,066.04000	1.06604	1,322,910	13.00	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			4,385.39000	4.38539	3,714,070	11.48	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			3,248.59000	3.24859	3,800,860	11.48	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 Intere
R213	On	03/02/2022	Bond Future	9.58	Call		2,866.45000	2.86645	2,351,790	11.06	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		4,713.38000	4.71338	5,422,310	11.06	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		8,249.69000	8.24969	9,213,210	10.44	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		3,864.14000	3.86414	3,241,070	11.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		3,654.70000	3.65470	4,255,220	11.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,891.44000	3.89144	3,265,650	11.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		3,630.13000	3.63013	4,227,930	11.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,836.92000	3.83692	3,216,570	11.32	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		0.00000	0.00000	1,033,430	10.48	210,819.72	204	10
R213	On	03/02/2022	Bond Future	10.25	Put		0.00000	0.00000	3,568,450	11.57	727,963.80	204	10
R213	On	03/02/2022	Bond Future	9.76	Call		0.00000	0.00000	2,744,260	11.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		0.00000	0.00000	4,857,590	11.19	495,474.18	102	10
R213	On	03/02/2022	Bond Future	8.80	Put		0.00000	0.00000	8,418,030	10.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		3,679.40000	3.67940	4,282,640	11.32	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,111.33000	1.11133	851,260	10.44	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		0.00000	0.00000	3,991,050	11.57	0.00	0	
Total R213 Option											1,434,257.70	510	90
Total For R213											1,434,257.70	510	10,04
R214	On	06/05/2021	Bond Future			10.83970	66.16509	10.74400	66.72197	19.27	0.00	0	13,50
R214	On	05/08/2021	Bond Future			11.02587	66.87357	10.92646	67.43662	18.27	0.00	0	
R214	On	04/11/2021	Bond Future			11.21111	64.32921	11.10792	64.89862	18.38	0.00	0	
R214	On	03/02/2022	Bond Future			11.40824	65.05292	11.30095	65.62882	17.17	0.00	0	
Total R214 Future											0.00	0	13,50
R214	On	06/05/2021	Bond Future	12.26	Call		8,236.96000	8.23696	7,720,800	21.26	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		233.29000	0.23329	274,010	21.26	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		8,279.97000	8.27997	7,763,140	21.26	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		228.86000	0.22886	268,910	21.26	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		8,193.95000	8.19395	7,678,470	21.26	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		237.79000	0.23779	279,190	21.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,026.81000	7.02681	6,590,570	19.95	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,288.76000	1.28876	1,415,570	19.95	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		7,062.52000	7.06252	6,625,270	19.95	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,275.39000	1.27539	1,401,190	19.95	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,098.28000	7.09828	6,660,020	19.95	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,262.13000	1.26213	1,386,920	19.95	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,498.12000	1.49812	1,622,600	19.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,384.63000	8.38463	7,941,320	19.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,523.64000	1.52364	1,649,740	19.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,418.05000	8.41805	7,973,930	19.96	0.00	0	

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	12.47	Put			1,510.83000	1.51083	1,636,120	19.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			8,451.50000	8.45150	8,006,570	19.96	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			4,678.93000	4.67893	4,359,160	17.33	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			4,093.65000	4.09365	4,349,780	17.33	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			4,622.06000	4.62206	4,304,540	17.31	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			4,143.47000	4.14347	4,401,850	17.31	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			4,650.46000	4.65046	4,331,820	17.32	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			4,118.49000	4.11849	4,375,750	17.32	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	13,55
Total for Bond												549,281,620.01	7,533	1,148,38
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	
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	

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

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

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/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			760.68800	760.68800	767.85200	767.85200			22,820,640.00	3	97
GOVI On 05/08/2021 GOVI			768.74700	768.74700	775.99000	775.99000			0.00	0	
GOVI On 04/11/2021 GOVI			777.25200	777.25200	784.57700	784.57700			0.00	0	
GOVI On 03/02/2022 GOVI			785.98700	785.98700	793.39500	793.39500			0.00	0	
Total GOVI Future									22,820,640.00	3	97
GOVI On 06/05/2021 GOVI	678.68	Call			891,720.00000	89.17200	820,080,000		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			891,620.00000	89.16200	819,980,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			891,820.00000	89.18200	820,180,000		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	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/08/2021	GOVI	719.13	Call		568,600.00000	56.86000	496,170,000		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		568,500.00000	56.85000	496,070,000		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		568,400.00000	56.84000	495,970,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		561,670.00000	56.16700	488,420,000		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		561,570.00000	56.15700	488,320,000		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		561,770.00000	56.17700	488,520,000		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		0.00000	0.00000	67,630,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		6,350.00000	0.63500	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put		0.00000	0.00000	67,730,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call		6,550.00000	0.65500	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put		0.00000	0.00000	67,530,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		6,450.00000	0.64500	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											22,820,640.00	3	97
Total for GOVI											22,820,640.00	3	97
AL37	On	06/05/2021	Index Future			780.58400	780.58400	787.31300	787.31300		0.00	0	
AL37	On	05/08/2021	Index Future			788.85400	788.85400	795.65700	795.65700		0.00	0	
AL37	On	04/11/2021	Index Future			797.58200	797.58200	804.46200	804.46200		0.00	0	
AL37	On	03/02/2022	Index Future			806.54500	806.54500	813.50400	813.50400		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	06/05/2021	Index Future			876.38300	876.38300	888.37800	888.37800		0.00	0	
AL7T	On	05/08/2021	Index Future			885.66800	885.66800	897.79300	897.79300		0.00	0	
AL7T	On	04/11/2021	Index Future			895.46700	895.46700	907.72900	907.72900		0.00	0	
AL7T	On	03/02/2022	Index Future			905.53000	905.53000	917.93100	917.93100		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	06/05/2021	Index Future			769.91800	769.91800	777.04500	777.04500		0.00	0	30
ALBI	On	05/08/2021	Index Future			778.07600	778.07600	785.28100	785.28100		0.00	0	
ALBI	On	04/11/2021	Index Future			786.68400	786.68400	793.97100	793.97100		0.00	0	
ALBI	On	03/02/2022	Index Future			795.52500	795.52500	802.89500	802.89500		0.00	0	
Total ALBI Future											0.00	0	30
Total For ALBI											0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IGOV	On	06/05/2021	Index Future			283.52400	283.52400	282.43000	282.43000			0.00	0	97
IGOV	On	05/08/2021	Index Future			286.59800	286.59800	285.49300	285.49300			0.00	0	
IGOV	On	04/11/2021	Index Future			289.83700	289.83700	288.72100	288.72100			0.00	0	
IGOV	On	03/02/2022	Index Future			293.16300	293.16300	292.03400	292.03400			0.00	0	
Total IGOV Future												0.00	0	97
Total For IGOV												0.00	0	97
Total for Index												0.00	0	1,28
JIBAR	f On	17/03/2021	Jibar Future			3.69500	96.30500	3.69500	96.30500			0.00	0	
JIBAR	f On	21/04/2021	Jibar Future			3.70500	96.29500	3.68500	96.31500			0.00	0	
JIBAR	f On	19/05/2021	Jibar Future			3.74000	96.26000	3.71000	96.29000			0.00	0	
JIBAR	f On	15/06/2021	Jibar Future			3.74500	96.25500	3.69500	96.30500			0.00	0	
JIBAR	f On	21/07/2021	Jibar Future			3.79000	96.21000	3.72000	96.28000			0.00	0	
JIBAR	f On	18/08/2021	Jibar Future			3.86000	96.14000	3.79000	96.21000			0.00	0	
JIBAR	f On	15/09/2021	Jibar Future			3.90000	96.10000	3.82000	96.18000			0.00	0	30,00
JIBAR	f On	15/12/2021	Jibar Future			4.23500	95.76500	4.09500	95.90500			0.00	0	
JIBAR	f On	16/03/2022	Jibar Future			4.48000	95.52000	4.30000	95.70000			0.00	0	
JIBAR	f On	15/06/2022	Jibar Future			4.76000	95.24000	4.55000	95.45000			0.00	40,000	
JIBAR	f On	21/09/2022	Jibar Future			4.98500	95.01500	4.74500	95.25500			0.00	0	
JIBAR	f On	21/12/2022	Jibar Future			5.25500	94.74500	4.93500	95.06500			0.00	0	
Total Jibar Future												0.00	40,000	30,00
Total For JIBAR FUTURE												0.00	40,000	30,00
Total for Jibar												0.00	40,000	30,00
5Y STN	On	21/12/2021	Interest Rate Swap			90.75000	90.75000	90.71000	90.71000			0.00	0	
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5
Total for Derivatives :											572,102,260.01	47,536	1,180,65	
AA06	On	15/04/2021	Spot Bond					0.00000	100.59175			0.00	0	386,373,30
Total AA06 SPOT												0.00	0	386,373,30
Total For AA06												0.00	0	386,373,30
AA06/JI	On	15/04/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT												0.00	0	
Total For AA06/JIBAR												0.00	0	
AA07	On	15/04/2021	Spot Bond			5.91000	104.00404	5.91000	103.98732			0.00	0	359,890,60
Total AA07 SPOT												0.00	0	359,890,60
Total For AA07												0.00	0	359,890,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABCPI3 On 07/12/2023 Spot Bond			3.62000	302.02135	3.62000	301.97496				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.08132				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.56093				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.61821	9.65000	101.59191				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.99981				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.13498				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.69783				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.23831				0.00	0	311,591,50
Total ABFN16 SPOT										0.00	0	311,591,50
Total For ABFN16										0.00	0	311,591,50
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.57732				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.82265				0.00	0	230,850,50
Total ABFN21 SPOT										0.00	0	230,850,50
Total For ABFN21										0.00	0	230,850,50
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.20324				0.00	0	900,000,00
Total ABFN22 SPOT										0.00	0	900,000,00
Total For ABFN22										0.00	0	900,000,00
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.46440				0.00	0	
Total ABFN23 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 ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.74940				0.00	0	311,591,50
Total ABFN25 SPOT										0.00	0	311,591,50
Total For ABFN25										0.00	0	311,591,50
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.35768				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.25695				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.90044				0.00	0	866,972,10
Total ABFN28 SPOT										0.00	0	866,972,10
Total For ABFN28										0.00	0	866,972,10
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.82309				0.00	0	972,720,90
Total ABFN29 SPOT										0.00	0	972,720,90
Total For ABFN29										0.00	0	972,720,90
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.78437				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.18474				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.69595				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.70082				0.00	0	1,694,501,90
Total ABFN33 SPOT										0.00	0	1,694,501,90
Total For ABFN33										0.00	0	1,694,501,90
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.66830				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.80748				0.00	0	361,591,50
Total ABFN35 SPOT										0.00	0	361,591,50
Total For ABFN35										0.00	0	361,591,50
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.14177				0.00	0	1,502,685,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN36 SPOT										0.00	0	1,502,685,60
Total For ABFN36										0.00	0	1,502,685,60
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.63975				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.46959				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.36716				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.12303				0.00	0	2,044,080,00
Total ABFN40 SPOT										0.00	0	2,044,080,00
Total For ABFN40										0.00	0	2,044,080,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.73712				0.00	0	416,097,90
Total ABFN41 SPOT										0.00	0	416,097,90
Total For ABFN41										0.00	0	416,097,90
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.98677				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.61287				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.63037				0.00	0	1,705,874,30
Total ABFN44 SPOT										0.00	0	1,705,874,30
Total For ABFN44										0.00	0	1,705,874,30
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.64292				0.00	0	1,404,656,40
Total ABFN45 SPOT										0.00	0	1,404,656,40
Total For ABFN45										0.00	0	1,404,656,40
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.93633				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.01064				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN41 On 24/08/2025 Spot Bond					0.00000	100.01366				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	99.92875				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.20588				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.87110				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.23000	4.23000	4.23000	147.38153				0.00	0	300,000,00
Total ABKI03 SPOT										0.00	0	300,000,00
Total For ABKI03										0.00	0	300,000,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	78.88158	100.00000	78.70169				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.98000	6.98000	6.98000	141.24545				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.59862	100.00000	20.55140				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	101.11630				0.00	232,500,000	132,500,00
Total ABKS1 SPOT										0.00	232,500,000	132,500,00
Total For ABKS1										0.00	232,500,000	132,500,00
ABN05 On 18/04/2021 Spot Bond			2.91000	217.39550	2.91000	217.36628				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.58000	2.58000	2.58000	147.84586				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.91000	3.91000	3.91000	192.83074				0.00	0	
Total ABN62 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 ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.60000	4.60000	4.60000	216.21380				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.74000	6.74000	6.74000	101.87899				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.05000	7.05000	7.05000	118.20935		549,900,000,000.00		78,000,000	78,000,00	
Total ABN79 SPOT								549,900,000,000.00		78,000,000	78,000,00	
Total For ABN79								549,900,000,000.00		78,000,000	78,000,00	
ABN80 On 31/03/2021 Spot Bond			5.40000	5.40000	5.40000	102.91821				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.93000	104.18029	4.93000	104.16628				0.00	0	441,533,70
Total ABS11 SPOT										0.00	0	441,533,70
Total For ABS11										0.00	0	441,533,70
ABS13 On 14/05/2022 Spot Bond			5.24000	107.97197	5.24000	107.95654				0.00	0	911,684,70
Total ABS13 SPOT										0.00	0	911,684,70
Total For ABS13										0.00	0	911,684,70
ABS15 On 11/11/2022 Spot Bond			5.27000	110.17092	5.27000	110.15509				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.61500	118.20750	6.61500	118.18625				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.82500	117.66434	7.82500	117.63939				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.71000	113.99010	5.71000	113.97238				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.16000	107.16151	7.16000	107.14069				0.00	0	2,047,817,10
Total ABS7 SPOT										0.00	0	2,047,817,10
Total For ABS7										0.00	0	2,047,817,10
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.65767	100.00000	9.63606				0.00	0	

Contract 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/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.00000	2.00000	2.00000	314.70072				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.35000	169.67459	1.35000	169.65892				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.92500	9.92500	9.92500	104.29774				0.00	0	400,000,00
Total ABX01 SPOT										0.00	0	400,000,00
Total For ABX01										0.00	0	400,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	101.21188				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.17367				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.12614				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.13189				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.64570				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.17010				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.17010				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.20262				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL202 On 20/12/2022 Spot Bond					0.00000	101.20262				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	163.36992				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	164.90935				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.10896				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.10129				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.07261				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.23426				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.15449				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.14921				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.10102				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.04695				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.62556				0.00	0	3,407,496,40
Total AGL02 SPOT										0.00	0	3,407,496,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGL02										0.00	0	3,407,496,40
AGL03 On 17/05/2025 Spot Bond					0.00000	98.42336				0.00	0	1,184,531,00
Total AGL03 SPOT										0.00	0	1,184,531,00
Total For AGL03										0.00	0	1,184,531,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.54781				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.59118				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	100.44689				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	102.26028				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.61893				0.00	0	1,842,201,20
Total AHF2A3 SPOT										0.00	0	1,842,201,20
Total For AHF2A3										0.00	0	1,842,201,20
AHF2B On 18/07/2021 Spot Bond					0.00000	100.61893				0.00	0	123,390,20
Total AHF2B3 SPOT										0.00	0	123,390,20
Total For AHF2B3										0.00	0	123,390,20
AHF2C On 18/07/2021 Spot Bond					0.00000	100.72170				0.00	0	128,998,80
Total AHF2C3 SPOT										0.00	0	128,998,80
Total For AHF2C3										0.00	0	128,998,80
AHF3A On 18/04/2022 Spot Bond					0.00000	100.60183				0.00	0	340,673,30
Total AHF3A5 SPOT										0.00	0	340,673,30
Total For AHF3A5										0.00	0	340,673,30
AHF3A On 18/04/2022 Spot Bond					0.00000	100.59611				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.65896				0.00	0	37,390,90
Total AHF3B4 SPOT										0.00	0	37,390,90
Total For AHF3B4										0.00	0	37,390,90
AHF3B On 18/04/2022 Spot Bond					0.00000	100.72177				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.92701				0.00	0	37,390,90
Total AHF3C4 SPOT										0.00	0	37,390,90
Total For AHF3C4										0.00	0	37,390,90
AHF3C On 18/04/2022 Spot Bond					0.00000	100.98963				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.29217				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.10372				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.43000	107.98053	6.43000	107.96166				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.10943				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.11704				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.60888				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.38176				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.57185				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.10937				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6C On 21/08/2024 Spot Bond					0.00000	100.11696				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.16994				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.10178				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.11318				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.12077				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.18505				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.31000	112.51917	7.31000	112.49698				0.00	0	18,286,80
Total AIR02 SPOT										0.00	0	18,286,80
Total For AIR02										0.00	0	18,286,80
AIR04 On 29/05/2024 Spot Bond			6.43000	110.49599	6.43000	110.47668				0.00	0	6,990,40
Total AIR04 SPOT										0.00	0	6,990,40
Total For AIR04										0.00	0	6,990,40
AIR05 On 29/05/2030 Spot Bond			11.20000	95.73372	11.20000	95.70491				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.18000	170.04315	6.18000	170.00537				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.71728				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.47696				0.00	1,000,000,000	500,000,00
Total APF06 SPOT										0.00	1,000,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF06										0.00	1,000,000,000	500,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	101.22927				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.44611				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.78840				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.99730				0.00	0	200,000,000
Total APF10 SPOT										0.00	0	200,000,000
Total For APF10										0.00	0	200,000,000
APF12 On 24/02/2022 Spot Bond					0.00000	100.04093				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.10415				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.35484				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.08892				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.95000	231.10775	4.95000	231.06395				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.96500	208.57363	4.96500	208.53406				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	99.89745				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN135 On 31/01/2022 Spot Bond			2.33000	168.18120	2.33000	168.16117				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN140 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	
ASN140 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	
ASN144 On 20/06/2021 Spot Bond					0.00000	98.28981				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN145 On 04/05/2021 Spot Bond					0.00000	100.39605				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	100.40726				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			2.37500	168.11312	2.37500	168.09289				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN150 On 31/05/2021 Spot Bond					0.00000	54.81850				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	99.98458				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN152 On 31/03/2028 Spot Bond			4.80000	182.41548	4.80000	182.38168				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 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	

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 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.34163				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.15650				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	101.33560				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	101.30205				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.99370				0.00	0	
Total ASN194 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 ASN194									0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.00000	104.14597	5.00000	104.12603			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.01147			0.00	0	
Total ASN196 SPOT									0.00	0	
Total For ASN196									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.02715			0.00	0	
Total ASN203 SPOT									0.00	0	
Total For ASN203									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.12766			0.00	0	8,400,00
Total ASN204 SPOT									0.00	0	8,400,00
Total For ASN204									0.00	0	8,400,00
ASN20: On 24/08/2021 Spot Bond					0.00000	100.04724			0.00	0	
Total ASN208 SPOT									0.00	0	
Total For ASN208									0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.05986			0.00	0	
Total ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.00010			0.00	0	
Total ASN214 SPOT									0.00	0	
Total For ASN214									0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.00001			0.00	0	
Total ASN255 SPOT									0.00	0	
Total For ASN255									0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.29823			0.00	0	
Total ASN264 SPOT									0.00	0	
Total For ASN264									0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.01481			0.00	0	
Total ASN274 SPOT									0.00	0	
Total For ASN274									0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.21706			0.00	0	
Total ASN278 SPOT									0.00	0	
Total For ASN278									0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.11228			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.10905				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.23644				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.98349				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	101.09749				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.41280				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.15500	4.15500	4.15500	102.86436				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.00000	5.00000	5.00000	92.67246				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.03780				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.18920				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.31987				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	101.04583				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			5.11000	102.65974	5.11000	102.63978				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.11656				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.01141				0.00	0	10,200,00
Total ASN346 SPOT										0.00	0	10,200,00
Total For ASN346										0.00	0	10,200,00
ASN35: On 20/06/2024 Spot Bond					0.00000	101.08265				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.06877				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.06877				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.28856				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.04771				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.08786				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.48324				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	101.15477				0.00	0	
Total ASN383 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 ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	101.15477				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.27142				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.05727				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.10041				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	101.10657				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.04962				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.24074				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	99.94416				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	105.44543				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.99228				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.99228				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	100.96881				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.00073				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.33633				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.75480				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.94291				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.59082				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.59653				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	100.02636				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462 On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	104.31633				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN463 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.73820				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.02886				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	

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	100.42213				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.49576				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	104.13983				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	100.02524				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47 On 11/08/2021 Spot Bond					0.00000	100.25498				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.08386				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	101.29814				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/05/2021 Spot Bond					0.00000	100.04781				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	100.02815				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.08004				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 02/09/2021 Spot Bond					0.00000	99.98808				0.00	0	
Total ASN490 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 ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	99.96381				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.78132				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	99.92014				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	99.88937				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.01812				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.01812				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.88671				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.88240				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.74380				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.05141				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	101.73196	9.00000	101.72603				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	101.57608	8.18000	101.56877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	101.61033	8.36000	101.60329				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			8.36000	101.61033	8.36000	101.60329				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN514 On 30/03/2021 Spot Bond					0.00000	100.76458				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN517 On 08/04/2021 Spot Bond					0.00000	100.65810				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN518 On 14/04/2021 Spot Bond					0.00000	100.55883				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	100.74022	9.10000	100.71545				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	100.89533	11.05000	100.86536				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	100.89137	11.00000	100.86152				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN531 On 13/05/2021 Spot Bond					0.00000	100.16698				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	100.85170	10.50000	100.82320				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	100.85170	10.50000	100.82320				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	

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 02/04/2026 Spot Bond					0.00000	100.96267				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.43337				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	100.00019				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	101.06483				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.60000	100.85964	10.60000	100.83086				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN54(On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.98175				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.47000	102.31011	10.47000	100.82089				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.55000	100.80736	10.55000	100.77841				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	100.39006				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	100.27283				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56(On 10/05/2021 Spot Bond					0.00000	100.26304				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56(On 10/05/2021 Spot Bond					0.00000	100.26304				0.00	0	
Total ASN563 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 ASN563										0.00	0	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.22086				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	100.12992				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.09877				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.11045				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.09051				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	100.09478				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	100.06770				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	100.08124				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	100.08124				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.08569				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.83000	107.59026	5.83000	107.57319				0.00	0	91,465,00

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 BAW21 SPOT										0.00	0	91,465,00
Total For BAW21										0.00	0	91,465,00
BAW21 On 24/03/2022 Spot Bond			9.30000	104.06632	9.30000	104.04020				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.21511				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.32175				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.10363				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.08280				0.00	0	100,000,00
Total BAW30 SPOT										0.00	0	100,000,00
Total For BAW30										0.00	0	100,000,00
BAW31 On 30/09/2022 Spot Bond					0.00000	100.83563				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.07500	102.53606	6.07500	102.51920				0.00	0	1,266,036,10
Total BAW33 SPOT										0.00	0	1,266,036,10
Total For BAW33										0.00	0	1,266,036,10
BAW34 On 09/10/2023 Spot Bond					0.00000	101.60966				0.00	200,000,000	100,000,00
Total BAW34 SPOT										0.00	200,000,000	100,000,00
Total For BAW34										0.00	200,000,000	100,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.19114				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.16298				0.00	450,000,000	225,000,00
Total BAW36 SPOT										0.00	450,000,000	225,000,00
Total For BAW36										0.00	450,000,000	225,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.57400				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.34543			0.00	0	
Total BAYA64 SPOT									0.00	0	
Total For BAYA64									0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.32919			0.00	0	
Total BAYA66 SPOT									0.00	0	
Total For BAYA66									0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.63000	8.63000	8.63000	106.65121			0.00	0	
Total BAYA67 SPOT									0.00	0	
Total For BAYA67									0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.22304			0.00	0	
Total BAYA70 SPOT									0.00	0	
Total For BAYA70									0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.46733			0.00	0	
Total BAYA71 SPOT									0.00	0	
Total For BAYA71									0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.53500	10.53500	10.53500	111.41268		6,321,000,000,000.00	600,000,000	300,000,000	
Total BAYA72 SPOT								6,321,000,000,000.00	600,000,000	300,000,000	
Total For BAYA72								6,321,000,000,000.00	600,000,000	300,000,000	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.13271			0.00	0	
Total BAYA73 SPOT									0.00	0	
Total For BAYA73									0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.21644			0.00	0	
Total BAYA74 SPOT									0.00	0	
Total For BAYA74									0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.94074			0.00	0	
Total BAYA75 SPOT									0.00	0	
Total For BAYA75									0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.94085			0.00	0	
Total BAYA76 SPOT									0.00	0	
Total For BAYA76									0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.92190			0.00	0	
Total BAYA77 SPOT									0.00	0	
Total For BAYA77									0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.38630			0.00	0	
Total BAYA78 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 BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.38630				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.98465				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.42717				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.38579				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.42656				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.34472				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.42641				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 30/06/2021 Spot Bond					0.00000	101.59041				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.63033				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.63033				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.63033				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.67137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.63098				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.99362				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.71263				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.30696				0.00	0	100,000,00
Total BC127 SPOT										0.00	0	100,000,00
Total For BC127										0.00	0	100,000,00
BD0302 On 18/04/2028 Spot Bond			7.48000	7.48000	7.48000	106.46300				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.38432				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.41471				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.79897				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.89367				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.43000	106.08909	7.43000	106.06772				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL08 On 03/09/2022 Spot Bond					0.00000	99.96173				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.93175				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.33000	104.86718	7.33000	104.84640				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.39362				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.43000	102.77402	6.43000	102.75645				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.23686				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.78690				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.07822				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.38015				0.00	0	228,500,40
Total BGL17 SPOT										0.00	0	228,500,40
Total For BGL17										0.00	0	228,500,40
BGL18 On 30/09/2022 Spot Bond					0.00000	102.87113				0.00	500,000,000	250,000,00
Total BGL18 SPOT										0.00	500,000,000	250,000,00
Total For BGL18										0.00	500,000,000	250,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.69015				0.00	0	1,569,952,80
Total BGL19 SPOT										0.00	0	1,569,952,80
Total For BGL19										0.00	0	1,569,952,80
BGT01 On 12/09/2022 Spot Bond					0.00000	106.12460				0.00	0	
Total BGT01 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 BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.23821				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.27988				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.47153				0.00	0	241,354,90
Total BID10 SPOT										0.00	0	241,354,90
Total For BID10										0.00	0	241,354,90
BID11 On 15/11/2023 Spot Bond			6.17000	111.24467	6.17000	111.22600				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.05546				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.31863				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.86276				0.00	0	2,000,000,00
Total BID14 SPOT										0.00	0	2,000,000,00
Total For BID14										0.00	0	2,000,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.50961				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.54991				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.84538				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.02300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	95.65400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP05 On 03/01/2025 Spot Bond					0.00000	63.44800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP06 On 11/08/2021 Spot Bond					0.00000	100.22444				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF08 On 22/03/2021 Spot Bond					0.00000	100.94052				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF08 On 23/07/2021 Spot Bond					0.00000	100.51555				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF11 On 09/10/2023 Spot Bond					0.00000	99.85406				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 19/11/2022 Spot Bond					0.00000	100.15138				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.30650				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond					0.00000	98.78404				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.64798				0.00	1,000,000,000	500,000,000
Total BPPF23 SPOT										0.00	1,000,000,000	500,000,000
Total For BPPF23										0.00	1,000,000,000	500,000,000
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.36700				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF21 On 03/08/2022 Spot Bond					0.00000	100.39525				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF26 On 12/10/2021 Spot Bond					0.00000	100.64554				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF27 On 12/10/2023 Spot Bond					0.00000	100.69523				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF28 On 03/11/2021 Spot Bond					0.00000	100.35073				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.36697				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.38109				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.00298				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.31450				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			5.03000	104.61788	5.03000	104.60359				0.00	0	1,482,000,00
Total CBL26 SPOT										0.00	0	1,482,000,00
Total For CBL26										0.00	0	1,482,000,00
CBL28 On 21/05/2021 Spot Bond					0.00000	100.24988				0.00	0	145,409,30
Total CBL28 SPOT										0.00	0	145,409,30
Total For CBL28										0.00	0	145,409,30
CBL29 On 30/04/2024 Spot Bond					0.00000	100.20205				0.00	220,000,000	110,000,00
Total CBL29 SPOT										0.00	220,000,000	110,000,00

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 CBL29									0.00	220,000,000	110,000,000
CCT01 On 23/06/2023 Spot Bond			6.97500	114.10876	6.97500	114.08726			0.00	0	202,168,30
Total CCT01 SPOT									0.00	0	202,168,30
Total For CCT01									0.00	0	202,168,30
CCT02 On 12/06/2024 Spot Bond			7.32500	114.83796	7.32500	114.81526			0.00	0	14,529,60
Total CCT02 SPOT									0.00	0	14,529,60
Total For CCT02									0.00	0	14,529,60
CCT03 On 15/03/2025 Spot Bond			7.85500	116.41669	7.85500	116.39191			0.00	0	942,484,40
Total CCT03 SPOT									0.00	0	942,484,40
Total For CCT03									0.00	0	942,484,40
CCT04 On 17/07/2027 Spot Bond			9.27500	105.45258	9.27500	103.61479			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.58540			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.44047			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.55484			0.00	0	
Total CGR45 SPOT									0.00	0	
Total For CGR45									0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.00012			0.00	0	
Total CGR46 SPOT									0.00	0	
Total For CGR46									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.99999			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.76435			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.81158			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	101.62099			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN190 On 29/08/2021 Spot Bond			3.14000	158.87299	3.14000	158.77162				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.30000	2.30000	2.30000	161.35995				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.75069	4.77000	112.29100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.47200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.75318				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.20000	113.77023	7.20000	113.74800				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 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	
CLN366 On 20/03/2024 Spot Bond			8.70700	117.06492	8.70700	126.61600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.44528				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.57600				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	107.24896				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN376 On 20/03/2021 Spot Bond			6.02500	104.62912	6.02500	104.61191				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.64826	10.98000	103.61766				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	119.49400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	101.01762				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	122.70760	6.50000	122.00800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	106.42100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	101.08782				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	101.09747				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.22810				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.22620				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	
CLN445 On 24/05/2021 Spot Bond			5.92500	104.26767	5.92500	104.25097				0.00	0	
Total CLN445 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 CLN445										0.00	0	
CLN45: On 31/01/2022 Spot Bond			2.30000	168.22662	2.30000	168.20671				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45: On 31/01/2025 Spot Bond			5.28000	133.79868	5.28000	133.77205				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			5.72000	131.65618	5.72000	131.62841				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: On 20/12/2021 Spot Bond					0.00000	103.44900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45: On 17/11/2021 Spot Bond					0.00000	100.19635				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45: On 29/11/2021 Spot Bond					0.00000	100.25458				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	100.40061				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46: On 13/03/2022 Spot Bond			6.63000	108.06196	6.63000	108.04250				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	101.70091				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.20760				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	101.48993				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	100.18540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	99.36600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	61.15693	100.00000	61.02008				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	100.23819				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.33627				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	100.50063				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.12500	104.93266	6.12500	104.91526				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	103.51730	10.16000	104.45900				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			6.43000	104.43183	6.43000	104.41358				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.48149				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.28676				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN495 On 29/08/2022 Spot Bond					0.00000	100.00012				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.83000	109.89627	6.83000	109.87589				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.20289				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.11201				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.81417				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.86074				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.19871				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.35185				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.56037				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.41676				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	93.68328				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.61420	9.96000	104.58611				0.00	0	
Total CLN516 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 CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.35565	10.01000	103.32792				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.06392				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.60995	9.60000	102.64474				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.18606				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.22115				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	99.82622	9.20000	99.80142				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.52141				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.04618				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.60468				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.99946				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.47345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	101.10819				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.18606				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	101.19311				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.69318				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			8.70500	107.09702	8.70500	107.07181				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.32148				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.54497				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.79020				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	134.39700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.00008				0.00	0	14,273,495.00
Total CLN542 SPOT										0.00	0	14,273,495.00
Total For CLN542										0.00	0	14,273,495.00
CLN543 On 17/01/2024 Spot Bond					0.00000	100.77309				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			8.17500	108.25898	8.17500	108.23502				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.22500	110.55058	8.22500	110.52597				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.31500	110.11650	8.31500	110.09172				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	304.24083				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.23255				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.26505				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.02925				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.87571				0.00	0	4,000,000.00
Total CLN558 SPOT										0.00	0	4,000,000.00
Total For CLN558										0.00	0	4,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	119.53400				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	119.53400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.29287				0.00	0	
Total CLN561 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 CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.90607	10.19000	102.91908				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.17500	110.67722	8.17500	110.65272				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.33540				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.10079				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.21982				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	99.95497				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.27580				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.24853				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.37484				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.40500	109.01697	8.40500	108.99218				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.27887				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.51357				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.27726				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.18587				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.30767				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.66445				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.92905				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.29909				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.00007				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	101.37322				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.60183				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.90890				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN587 On 10/06/2026 Spot Bond					0.00000	101.26524				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.08142				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.13172				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.34695				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.54400				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.70000	138.61915	3.70000	111.71336				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.02789				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2022 Spot Bond					0.00000	100.94117				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.02789				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.42896				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.87566				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.14997				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.14997				0.00	0	
Total CLN599 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 CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.13172				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.13172				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.19200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.56907				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.34529				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.25135				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	100.89813				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.68749				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.10651				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	103.12603	9.32000	103.10023				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 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	100.52100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	100.89189				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.27774				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.10277				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	99.99999				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.92636				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.11200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.85923				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.25995				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	99.99999				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.47002				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.46834				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 28/04/2021 Spot Bond					0.00000	100.43357				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	91.72800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.55448				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.49000	105.30449	6.49000	105.28591				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.17969				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	89.65562				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			11.78500	62.82213	11.78500	83.83963				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2021 Spot Bond					0.00000	100.10079				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			8.87500	102.54814	8.87500	102.52354				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.17888				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	100.10194				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.98696				0.00	0	
Total CLN633 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 CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.30908				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.69657				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.10362				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.17807				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.36227				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.24443				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.19427				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.60528				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.10419				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.10975				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.48727				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.11175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.17807				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	99.99987				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.17807				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.14279				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.17807				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	99.75100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.33634				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.01952				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.87034				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.13958				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66(On 20/12/2023 Spot Bond					0.00000	101.18351				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66(On 20/06/2023 Spot Bond					0.00000	99.51000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	97.12400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66(On 20/12/2024 Spot Bond					0.00000	106.53600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	129.32500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66(On 27/02/2023 Spot Bond					0.00000	100.29765				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66(On 02/04/2026 Spot Bond					0.00000	101.05115				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66(On 19/08/2025 Spot Bond					0.00000	100.21367				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66(On 02/05/2023 Spot Bond					0.00000	105.67449				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66(On 18/09/2024 Spot Bond					0.00000	103.17789				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67(On 27/02/2023 Spot Bond					0.00000	100.00012				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	100.19696				0.00	0	
Total CLN671 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 CLN671										0.00	0	
CLN67: On 09/03/2022 Spot Bond					0.00000	101.22264				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.20893	139.18485	4.20893	113.09256				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.20893	139.18485	4.20893	113.09329				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 18/06/2021 Spot Bond					0.00000	101.62560				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.20101				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.21179				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 02/06/2021 Spot Bond					0.00000	99.97448				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	101.09740				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 28/02/2023 Spot Bond					0.00000	100.41370				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	100.20451				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	101.17426				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.04775				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.07834				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.27144				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.25227				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.28847				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.28823				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.12607				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.90798				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.12613				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.25285				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.68282				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.97363				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.34911				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	83.81112				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.23743				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.01442				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.24909				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.84092				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	79.24330				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.79364				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.39723				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	85.77791				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.21717				0.00	0	
Total CLN707 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 CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.17981				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.09915				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.84240				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.09207				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	102.05560				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.23047				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.10679				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.10679				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.10679				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.85546				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.72136				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	101.05947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.82702				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.15750				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.88602				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.01317				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.01317				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.03228				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.03228				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.03228				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.03228				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	82.45448				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.52392				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	84.18238				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	100.29394				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.30202				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.48000	106.48448	7.48000	106.46300				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.19396				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.83000	111.79522	7.83000	111.77163				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			5.60500	105.05123	5.60500	105.03516				0.00	0	1,781,022.40
Total COJ07 SPOT										0.00	0	1,781,022.40
Total For COJ07										0.00	0	1,781,022.40
COJ08 On 22/06/2026 Spot Bond			9.32500	110.93265	9.32500	110.90488				0.00	0	84,304.10
Total COJ08 SPOT										0.00	0	84,304.10
Total For COJ08										0.00	0	84,304.10
COJG0 On 09/06/2024 Spot Bond			6.61000	112.65247	6.61000	112.63235				0.00	0	69,605,891.40
Total COJG01 SPOT										0.00	0	69,605,891.40
Total For COJG01										0.00	0	69,605,891.40
COT01 On 03/04/2023 Spot Bond			7.26500	107.25779	7.26500	107.23676				0.00	0	601,813.00
Total COT01 SPOT										0.00	0	601,813.00

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 COT01										0.00	0	601,813,00
COT02 On 03/04/2028 Spot Bond			9.73500	106.52713	9.73500	106.49932				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			9.82500	100.36918	9.82500	100.34273				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			9.63000	9.63000	9.63000	106.86025				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.10173				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.12607				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.12800				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.94207				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.88947				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.57092				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.84603				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.10336				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.02355				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.86171				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.62364				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.10196				0.00	0	287,871,70
Total DSY01 SPOT										0.00	0	287,871,70
Total For DSY01										0.00	0	287,871,70
DSY02 On 21/11/2024 Spot Bond					0.00000	101.13551				0.00	400,000,000	821,105,50
Total DSY02 SPOT										0.00	400,000,000	821,105,50
Total For DSY02										0.00	400,000,000	821,105,50
DSY03 On 21/11/2024 Spot Bond			8.57500	8.57500	8.57500	108.76462				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.60698				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.11038				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.38000	102.57854	6.38000	102.56095				0.00	0	106,016,10
Total DV2021 SPOT										0.00	0	106,016,10
Total For DV2021										0.00	0	106,016,10
DV23 On 27/02/2023 Spot Bond			6.74500	106.05436	6.74500	106.03493				0.00	0	1,525,832,20
Total DV23 SPOT										0.00	0	1,525,832,20
Total For DV23										0.00	0	1,525,832,20
DV23/R On 27/02/2023 Spot Bond			100.00000	27.96508	100.00000	27.90250				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	27.96508	100.00000	27.90250				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.30000	109.36130	6.30000	109.34256				0.00	0	100,951,10
Total DV24 SPOT										0.00	0	100,951,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV24										0.00	0	100,951,10
DV24/R On 18/02/2024 Spot Bond			9.69000	100.31417	9.69000	100.28795				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.31417	9.69000	100.28795				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.19000	94.67690	11.19000	94.64843				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	100.32716	10.10000	100.29985				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.32716	10.10000	100.29985				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	100.00004				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.62196				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	98.93625				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.72126				0.00	0	200,000,00
Total DVF22C SPOT										0.00	0	200,000,00
Total For DVF22C										0.00	0	200,000,00
DVF24 On 23/10/2024 Spot Bond					0.00000	97.75252				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.37225				0.00	4,000,000,000	2,000,000,00
Total DVF25 SPOT										0.00	4,000,000,000	2,000,000,00
Total For DVF25										0.00	4,000,000,000	2,000,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.66080				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.23889				0.00	0	312,073,40
Total DVF27 SPOT										0.00	0	312,073,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF27										0.00	0	312,073,40
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	96.95998				0.00	0	2,637,783,90
Total DVFB25 SPOT										0.00	0	2,637,783,90
Total For DVFB25										0.00	0	2,637,783,90
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.44269				0.00	0	875,932,30
Total DVFB26 SPOT										0.00	0	875,932,30
Total For DVFB26										0.00	0	875,932,30
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.38400				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.32782				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.40595				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.11799				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.12361				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.65000	104.72212	4.65000	104.70904				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.83500	108.41819	5.83500	108.40097				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.74000	113.31470	6.74000	113.29395				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.21000	105.22892	5.21000	105.20818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.00000	92.41347	5.00000	92.39577				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	131.80429	2.25000	131.78890				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.07000	140.31095	4.07000	140.28761			155,881,000,000.00		38,300,000	38,300,00
Total EL28 SPOT									155,881,000,000.00		38,300,000	38,300,00
Total For EL28									155,881,000,000.00		38,300,000	38,300,00
EL29 On 19/11/2029 Spot Bond			4.08300	126.24669	4.08300	126.22566			212,316,000,000.00		52,000,000	52,000,00
Total EL29 SPOT									212,316,000,000.00		52,000,000	52,000,00
Total For EL29									212,316,000,000.00		52,000,000	52,000,00
EL30 On 29/07/2030 Spot Bond			4.12500	122.21548	4.12500	122.19496			0.00		0	
Total EL30 SPOT									0.00		0	
Total For EL30									0.00		0	
EL31 On 02/06/2031 Spot Bond			4.85000	106.79710	4.85000	106.77715			0.00		0	
Total EL31 SPOT									0.00		0	
Total For EL31									0.00		0	
EL36 On 31/01/2036 Spot Bond			4.97000	94.41963	4.97000	94.40163			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	131.80429	2.25000	131.78890			0.00		0	
Total EL36/I2038 SPOT									0.00		0	
Total For EL36/I2038									0.00		0	
ELN001 On 06/06/2024 Spot Bond					0.00000	143.40344			0.00		0	
Total ELN001 SPOT									0.00		0	
Total For ELN001									0.00		0	
ELN002 On 07/06/2024 Spot Bond					0.00000	141.11435			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	108.70432				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	107.77968				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	108.14898				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	106.51658				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	98.93152				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	100.31796				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.85903				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.81000	99.85694	5.81000	99.84107				0.00	0	20,000,000.00
Total EMM02 SPOT										0.00	0	20,000,000.00
Total For EMM02										0.00	0	20,000,000.00
EMM03 On 04/05/2024 Spot Bond			8.89500	106.38516	8.89500	106.35959				0.00	0	36,200,000.00
Total EMM03 SPOT										0.00	0	36,200,000.00
Total For EMM03										0.00	0	36,200,000.00
EMM04 On 16/05/2028 Spot Bond			10.79000	10.79000	10.79000	97.95292				0.00	0	
Total EMM04 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 EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.14000	11.14000	11.14000	102.45468				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			8.97500	106.39243	8.97500	104.42025				0.00	0	5,399,30
Total EMM06 SPOT										0.00	0	5,399,30
Total For EMM06										0.00	0	5,399,30
EMM07 On 10/07/2027 Spot Bond			8.97500	8.97500	8.97500	105.63612				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.27500	11.27500	11.27500	79.85854				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.24000	10.24000	10.24000	103.60630				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.27500	11.27500	11.27500	97.97776				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.07158				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.95611				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	99.90783				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.90498				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.14441				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.11233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.30828				0.00	0	100,000,00
Total EPF020 SPOT										0.00	0	100,000,00
Total For EPF020										0.00	0	100,000,00
EPF021 On 02/09/2023 Spot Bond					0.00000	99.98490				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.99654				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.28360				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	99.97325				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	99.97237				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.61940				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	99.86646				0.00	1,600,000,000	800,000,00
Total EQT005 SPOT										0.00	1,600,000,000	800,000,00
Total For EQT005										0.00	1,600,000,000	800,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.42975				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.18018				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.17200				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3C On 17/05/2022 Spot Bond					0.00000	100.19320				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.17363				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.18176				0.00	0	2,256,807,10
Total ERS25 SPOT										0.00	0	2,256,807,10
Total For ERS25										0.00	0	2,256,807,10
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.16943				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.16549				0.00	0	263,814,10
Total ERS27 SPOT										0.00	0	263,814,10
Total For ERS27										0.00	0	263,814,10
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.18990				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.14000	107.80844	6.14000	107.79043				0.00	0	193,597,00
Total ES23 SPOT										0.00	0	193,597,00
Total For ES23										0.00	0	193,597,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.97513	10.00000	100.94792				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.08500	102.28124	8.08500	102.25898				0.00	0	2,611,111,10
Total ES26 SPOT										0.00	0	2,611,111,10
Total For ES26										0.00	0	2,611,111,10
ES26/R On 02/04/2026 Spot Bond			7.85000	103.24573	7.85000	103.22390				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.25000	78.59329	11.13500	79.19737				0.00	0	2,382,992,40
Total ES33 SPOT										0.00	0	2,382,992,40
Total For ES33										0.00	0	2,382,992,40
ES33/R On 15/09/2033 Spot Bond			7.50000	103.47603	7.50000	103.45500				0.00	0	
Total ES33/R209 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 ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.72500	77.92951	11.72500	77.90511			22,277,500,000,000.00	1,900,000,000	2,969,387,70
Total ES42 SPOT									22,277,500,000,000.00	1,900,000,000	2,969,387,70
Total For ES42									22,277,500,000,000.00	1,900,000,000	2,969,387,70
ES42/R On 25/04/2042 Spot Bond			8.50000	102.97050	8.50000	102.94695			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	100.58176			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.23648			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.19432			0.00	550,000,000	275,000,00
Total EXX05 SPOT									0.00	550,000,000	275,000,00
Total For EXX05									0.00	550,000,000	275,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.11655			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.54346			0.00	0	210,335,50
Total FIFB14 SPOT									0.00	0	210,335,50
Total For FIFB14									0.00	0	210,335,50
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.10424			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.20567			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.21510			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.47476			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.00414			0.00	1,460,000,000	730,000,00

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 FIFB19 SPOT										0.00	1,460,000,000	730,000,000
Total For FIFB19										0.00	1,460,000,000	730,000,000
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.14008				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.17291				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.16000	6.16000	6.16000	103.37746				0.00	0	9,121,200
Total FRB14 SPOT										0.00	0	9,121,200
Total For FRB14										0.00	0	9,121,200
FRB17 On 08/01/2022 Spot Bond					0.00000	102.85140				0.00	800,000,000	400,000,000
Total FRB17 SPOT										0.00	800,000,000	400,000,000
Total For FRB17										0.00	800,000,000	400,000,000
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	101.28276				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			7.10000	105.29180	7.10000	105.27149				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.22009				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.74947				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.39958				0.00	0	20,000,000
Total FRB22 SPOT										0.00	0	20,000,000
Total For FRB22										0.00	0	20,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.72387				0.00	0	4,054,312,400
Total FRB23 SPOT										0.00	0	4,054,312,400
Total For FRB23										0.00	0	4,054,312,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	103.29903				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.86186				0.00	600,000,000	6,320,000,000
Total FRB25 SPOT										0.00	600,000,000	6,320,000,000
Total For FRB25										0.00	600,000,000	6,320,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.02772				0.00	0	6,681,783,700
Total FRB26 SPOT										0.00	0	6,681,783,700
Total For FRB26										0.00	0	6,681,783,700
FRB27 On 03/06/2026 Spot Bond			8.67500	108.75170	8.67500	108.72634				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.10847				0.00	500,000,000	500,000,000
Total FRB28 SPOT										0.00	500,000,000	500,000,000
Total For FRB28										0.00	500,000,000	500,000,000
FRBI22 On 31/01/2022 Spot Bond			1.35500	169.66691	1.35500	169.65122				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.46000	2.46000	2.46000	311.02075				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.54500	2.54500	2.54500	148.03922				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.86000	193.46883	3.86000	193.43786				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.10000	4.10000	4.10000	103.27587				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.65000	4.65000	4.65000	215.14182				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.70000	83.34887	5.70000	83.33141				0.00	0	
Total FRBI46 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 FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.18000	90.32876	5.18000	90.31104				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			3.88000	3.88000	3.88000	140.86628				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	94.04493				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.41000	168.06021	2.41000	168.03982				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			3.27000	166.76788	3.27000	166.74375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	100.27396				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	101.18674				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	102.46798				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	101.92319				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.31215				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.49543				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.77883				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 04/03/2021 Spot Bond					0.00000	99.96029				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.10462				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.22173				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.04452				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.37316				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.12562				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	107.16893				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.06307				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.52699				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.58178				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.57035				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.22056				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.22436				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.41273				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.80820				0.00	0	
Total FRC300 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 FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.87226				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.05276				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.38887				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.03891				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.82984				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.04009				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.19871				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.31722				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.20939				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.26469				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.50212				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	98.72880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.31706				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.34773				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.21193				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.81455				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.65413				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.83227				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.04057				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.30701				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.65652				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 05/03/2021 Spot Bond					0.00000	99.95213				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.04800				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(O)n 13/09/2021 Spot Bond					0.00000	107.01636				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(O)n 25/04/2023 Spot Bond					0.00000	102.68502				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(O)n 09/06/2021 Spot Bond					0.00000	101.25400				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33(O)n 07/12/2023 Spot Bond					0.00000	101.80176				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(O)n 20/02/2024 Spot Bond					0.00000	100.72531				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(O)n 20/12/2024 Spot Bond					0.00000	101.56159				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(O)n 17/08/2021 Spot Bond					0.00000	100.16288				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(O)n 21/12/2027 Spot Bond					0.00000	101.08787				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(O)n 15/10/2022 Spot Bond					0.00000	100.70547				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(O)n 03/08/2021 Spot Bond					0.00000	100.38113				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34(O)n 20/12/2025 Spot Bond					0.00000	101.41619				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(O)n 27/03/2024 Spot Bond					0.00000	101.62273				0.00	0	
Total FRC347 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 FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.56695				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.53747				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	100.48714				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.04724				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.05711				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.54587				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.94238				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.54671				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.53397				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.43853				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.25581				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.34821				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.11071				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,500,000.00
Total FRC361 SPOT										0.00	0	3,500,000.00
Total For FRC361										0.00	0	3,500,000.00
FRC66 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	167.07382				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.99000	2.99000	2.99000	167.16402				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.97000	2.97000	2.97000	167.19409				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.49500	97.63856	4.49500	97.62140				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.90000	105.51957	4.90000	105.49965				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.80685				0.00	20,000,000.000	5,000,000.00
Total FRJ022 SPOT										0.00	20,000,000.000	5,000,000.00
Total For FRJ022										0.00	20,000,000.000	5,000,000.00
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.32410				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.97718				0.00	4,800,000.000	2,583,863.80
Total FRJ22 SPOT										0.00	4,800,000.000	2,583,863.80
Total For FRJ22										0.00	4,800,000.000	2,583,863.80
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.18965				0.00	0	519,319.00
Total FRJ23 SPOT										0.00	0	519,319.00
Total For FRJ23										0.00	0	519,319.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.93069				0.00	0	771,954,40
Total FRJ24 SPOT										0.00	0	771,954,40
Total For FRJ24										0.00	0	771,954,40
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.74554				0.00	800,000,000	1,399,173,00
Total FRJ25 SPOT										0.00	800,000,000	1,399,173,00
Total For FRJ25										0.00	800,000,000	1,399,173,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.26592				0.00	0	311,591,50
Total FRJ26 SPOT										0.00	0	311,591,50
Total For FRJ26										0.00	0	311,591,50
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.58513				0.00	0	416,567,50
Total FRJ27 SPOT										0.00	0	416,567,50
Total For FRJ27										0.00	0	416,567,50
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.77149				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.36800	4.36800	4.36800	94.07179				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	106.61420				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.92467				0.00	0	13,917,70
Total FRS103 SPOT										0.00	0	13,917,70
Total For FRS103										0.00	0	13,917,70
FRS104 On 23/01/2024 Spot Bond					0.00000	100.47438				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.96000	104.69283	4.96000	104.67289				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.90000	209.91672	4.90000	209.87722				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.10000	102.79378	5.10000	102.77384				0.00	0	
Total FRS110 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 FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	209.25600				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.43000	143.25965	3.43000	143.23830				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	123.72815	3.70500	123.70878				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.90000	105.51957	4.90000	105.49965				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.05000	206.83304	5.05000	206.79329				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.10000	205.81735	5.10000	205.77754				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.96000	181.79392	2.96000	145.76516				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.13000	205.21086	5.13000	205.17101				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.10000	102.79378	5.10000	102.77384				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.61000	184.58982	4.61000	184.55654				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.85000	93.29988	5.85000	93.27989				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.50000	185.86229	4.50000	185.82933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.56000	185.16696	4.56000	185.13384				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.64000	195.22558	5.64000	195.18499				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			5.80000	93.89881	5.80000	93.87883				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	102.77384				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.08000	103.06252	5.08000	103.04257				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.37000	187.37913	4.37000	187.34655				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.41000	199.65373	5.41000	199.61345				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS141 On 31/03/2028 Spot Bond			4.50000	185.86229	4.50000	185.82933				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.50000	185.86229	4.50000	185.82933				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.79000	182.52917	4.79000	182.49539				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS144 On 31/01/2025 Spot Bond			3.73000	141.67414	3.73000	141.65188				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS147 On 31/01/2022 Spot Bond			2.11000	168.51467	2.11000	168.49561				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.85000	181.84819	4.85000	181.81424				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.89000	181.39583	4.89000	181.36177				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.70000	141.83178	3.70000	141.80961				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.36500	187.43774	4.36500	187.40520				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.90000	4.90000	4.90000	181.24885				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	16.17211				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.88088				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.61707				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.67993				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS174 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	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 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 FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.12176				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.04912				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	149.41653				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	167.47471				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	156.45389				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	158.21642				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	128.29760				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	29.00882				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.32901				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.37785				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.26743				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.04287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.71426				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.16215				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	123.05770				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	119.92186				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.93490				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS222 On 06/07/2022 Spot Bond					0.00000	101.53477				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 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	
FRS224 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	
FRS225 On 21/12/2027 Spot Bond					0.00000	101.08787				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 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	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.82291				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 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	
FRS229 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.23020				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 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	
FRS232 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	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 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 FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	105.14890				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS236 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	104.24274				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	105.38951				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	103.49582				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	99.94484				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 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	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.03877				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	101.04274				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.56820				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.02808				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 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	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 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	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.24360				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.14615				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 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	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.08443				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.26000	2.26000	2.26000	312.61415				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.00000	314.73527	2.00000	314.70072				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS43 On 07/12/2023 Spot Bond			2.00000	2.00000	2.00000	314.70072				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.35000	169.67459	1.35000	169.65892				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.35000	169.67459	1.35000	169.65892				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.37999				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.80000	98.49669	4.80000	98.47834				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.42000	70.70597	4.42000	105.59005				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	146.36397				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.13000	3.13000	3.13000	144.84529				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.06000	3.06000	3.06000	306.30057				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.35000	5.35000	5.35000	104.51039				0.00	0	53,947,40
Total FRX23 SPOT										0.00	0	53,947,40
Total For FRX23										0.00	0	53,947,40
FRX24 On 10/12/2024 Spot Bond			5.92500	118.51047	5.92500	118.49146				0.00	0	1,025,702,90
Total FRX24 SPOT										0.00	0	1,025,702,90
Total For FRX24										0.00	0	1,025,702,90
FRX25 On 26/07/2025 Spot Bond			6.27500	114.12174	6.27500	114.10226				0.00	0	
Total FRX25 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 FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.97500	115.46791	6.97500	115.44617				0.00	0	516,387,10
Total FRX26 SPOT										0.00	0	516,387,10
Total For FRX26										0.00	0	516,387,10
FRX27 On 07/03/2027 Spot Bond			7.21500	114.17187	7.21500	119.23854				0.00	0	15,867,90
Total FRX27 SPOT										0.00	0	15,867,90
Total For FRX27										0.00	0	15,867,90
FRX28 On 26/07/2028 Spot Bond			7.48500	115.73514	7.48500	115.71165				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.22000	110.33246	8.22000	110.30792				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.70000	105.49460	8.70000	105.46978				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.38500	119.62119	8.38500	119.59420				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.74500	79.53592	10.74500	79.51306				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.65424				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.91144				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.09820				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.08809				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.09342				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.09665				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.09760				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.04411				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.91650				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.04971				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.20333				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.19235				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.27457				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.83667				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.70000	110.38496	3.70000	110.36776				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.56819				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT11 On 13/05/2021 Spot Bond					0.00000	100.23849				0.00	0	155,795,70
Total GRT11 SPOT										0.00	0	155,795,70
Total For GRT11										0.00	0	155,795,70
GRT14 On 15/09/2021 Spot Bond					0.00000	101.50835				0.00	0	83,091,10
Total GRT14 SPOT										0.00	0	83,091,10
Total For GRT14										0.00	0	83,091,10
GRT16 On 17/10/2021 Spot Bond					0.00000	100.74204				0.00	0	103,863,80
Total GRT16 SPOT										0.00	0	103,863,80
Total For GRT16										0.00	0	103,863,80
GRT17 On 17/10/2023 Spot Bond			6.31000	112.93909	6.31000	112.91981				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.14359				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.69648				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.62500	107.08885	8.62500	107.06400				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.59535				0.00	0	311,591,50
Total GRT22 SPOT										0.00	0	311,591,50
Total For GRT22										0.00	0	311,591,50
GRT23 On 16/10/2024 Spot Bond					0.00000	101.69861				0.00	0	415,455,30
Total GRT23 SPOT										0.00	0	415,455,30
Total For GRT23										0.00	0	415,455,30
GRT24 On 09/03/2023 Spot Bond					0.00000	98.74207				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.20824				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.70292				0.00	0	
Total GRT26G 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 GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.51947				0.00	400,000,000	200,000,000
Total GRT27 SPOT										0.00	400,000,000	200,000,000
Total For GRT27										0.00	400,000,000	200,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	99.88997				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.88504				0.00	0	1,173,737,200
Total GRT29 SPOT										0.00	0	1,173,737,200
Total For GRT29										0.00	0	1,173,737,200
GRT30 On 10/12/2025 Spot Bond					0.00000	96.42312				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.50113				0.00	0	1,000,000,000
Total GRT32 SPOT										0.00	0	1,000,000,000
Total For GRT32										0.00	0	1,000,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	97.70712				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.09457				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.01760				0.00	700,000,000	350,000,000
Total GRT36 SPOT										0.00	700,000,000	350,000,000
Total For GRT36										0.00	700,000,000	350,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.86807				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.40919				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.79229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.26486				0.00	0	336,866,20
Total GRT41 SPOT										0.00	0	336,866,20
Total For GRT41										0.00	0	336,866,20
GRT42 On 20/11/2026 Spot Bond					0.00000	100.10275				0.00	0	315,003,40
Total GRT42 SPOT										0.00	0	315,003,40
Total For GRT42										0.00	0	315,003,40
GRT45 On 24/06/2023 Spot Bond					0.00000	101.05966				0.00	0	100,000,00
Total GRT45 SPOT										0.00	0	100,000,00
Total For GRT45										0.00	0	100,000,00
GRT46 On 24/06/2021 Spot Bond					0.00000	101.00498				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.60514				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.89384				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.97231				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.93734				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.78117				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	99.98672				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.37155				0.00	450,000,000	225,000,00
Total HILB07 SPOT										0.00	450,000,000	225,000,00
Total For HILB07										0.00	450,000,000	225,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB08 On 29/03/2023 Spot Bond					0.00000	98.97302				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.25528				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.66904				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.40010				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.25144				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.85147				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.92865				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.87126				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.85493				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.60000	309.95043	2.60000	309.91134				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.95000	2.95000	2.95000	313.70175				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.74000	103.87155	9.74000	103.84428				0.00	0	
Total HWAY30 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 HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.82500	76.76881	4.82500	97.19083				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.19500	87.40416	11.19500	87.37787				0.00	0	6,580,000,00
Total HWAY34 SPOT										0.00	0	6,580,000,00
Total For HWAY34										0.00	0	6,580,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.89471	100.00000	9.87257				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.25500	86.60919	11.25500	86.58299				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.89376	100.00000	9.87162				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	100.79885				0.00	0	25,040,000,00
Total HWF11 SPOT										0.00	0	25,040,000,00
Total For HWF11										0.00	0	25,040,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.60520				0.00	2,800,000,000	11,400,000,00
Total HWF12 SPOT										0.00	2,800,000,000	11,400,000,00
Total For HWF12										0.00	2,800,000,000	11,400,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.20000	149.97827	2.28000	149.51277			297,749,876,600,000.00	135,340,853,000	469,435,185,10	
Total I2025 SPOT									17,749,876,600,000.00	135,340,853,000	469,435,185,10	
Total For I2025									17,749,876,600,000.00	135,340,853,000	469,435,185,10	
I2029 On 31/03/2029 Spot Bond			3.23000	110.05413	3.23000	110.03838			541,616,468,556,000.00	167,683,117,200	201,545,120,30	
Total I2029 SPOT									1,616,468,556,000.00	167,683,117,200	201,545,120,30	
Total For I2029									1,616,468,556,000.00	167,683,117,200	201,545,120,30	
I2033 On 28/02/2033 Spot Bond			3.99500	102.83516	3.99500	102.81846			514,488,780,130,000.00	128,783,174,000	210,281,894,50	
Total I2033 SPOT									14,488,780,130,000.00	128,783,174,000	210,281,894,50	
Total For I2033									14,488,780,130,000.00	128,783,174,000	210,281,894,50	
I2038 On 31/01/2038 Spot Bond			4.20000	115.76560	4.20000	115.74595			452,086,672,800,000.00	107,639,684,000	481,907,901,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2038 SPOT										2,086,672,800,000.00	107,639,684,000	481,907,901,10
Total For I2038										2,086,672,800,000.00	107,639,684,000	481,907,901,10
I2046 On 31/03/2046 Spot Bond			4.18000	106.77810	4.18000	106.76008				630,280,063,048,000.00	629,253,603,600	656,202,073,20
Total I2046 SPOT										10,280,063,048,000.00	629,253,603,600	556,202,073,20
Total For I2046										10,280,063,048,000.00	629,253,603,600	556,202,073,20
I2050 On 31/12/2050 Spot Bond			4.14500	109.12418	4.18000	108.38720				483,415,402,527,000.00	116,626,152,600	441,242,297,40
Total I2050 SPOT										13,415,402,527,000.00	116,626,152,600	441,242,297,40
Total For I2050										13,415,402,527,000.00	116,626,152,600	441,242,297,40
IBL101 On 24/05/2022 Spot Bond			6.14500	6.14500	6.14500	105.84083				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.78244				0.00	0	1,021,300,00
Total IBL102 SPOT										0.00	0	1,021,300,00
Total For IBL102										0.00	0	1,021,300,00
IBL109 On 07/12/2023 Spot Bond			2.72000	309.00431	2.72000	308.96433				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	99.92086				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.09422				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.24302				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.09857				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.18245				0.00	0	670,815,30
Total IBL119 SPOT										0.00	0	670,815,30
Total For IBL119										0.00	0	670,815,30
IBL123 On 14/02/2022 Spot Bond					0.00000	100.77520				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL124 On 14/02/2024 Spot Bond					0.00000	100.19769				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.68746				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.12020				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.65820				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.25591				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.26960				0.00	1,000,000,000	500,000,000
Total IBL133 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL133										0.00	1,000,000,000	500,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.57894				0.00	0	971,212,200
Total IBL134 SPOT										0.00	0	971,212,200
Total For IBL134										0.00	0	971,212,200
IBL135 On 22/11/2024 Spot Bond					0.00000	100.10267				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.09609				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.24299				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.18464				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.09428				0.00	0	
Total IBL141 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 IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.09377				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.99935				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.05929				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.87560				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.04550				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.04765				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	102.04820				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.13067				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.50404				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.47976				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.49562				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.27843				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.23740				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.23242				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.43000	1.43000	1.43000	169.53588				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.79000	109.52597	6.79000	109.50576				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.59480				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.75000	169.06257	1.75000	169.04510				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.22000	110.54897	5.22000	110.53322				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.26986				0.00	20,000,000,000	5,000,000,000
Total IBL86 SPOT										0.00	20,000,000,000	5,000,000,000
Total For IBL86										0.00	20,000,000,000	5,000,000,000
IBL88 On 20/05/2021 Spot Bond			5.03000	104.02747	5.03000	104.01329				0.00	0	322,079,700
Total IBL88 SPOT										0.00	0	322,079,700
Total For IBL88										0.00	0	322,079,700
IBL88/F On 20/05/2021 Spot Bond			100.00000	86.44910	100.00000	86.25483				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL89 On 26/05/2021 Spot Bond					0.00000	100.04896				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.68786				0.00	0	3,000,000,00
Total IBL95 SPOT										0.00	0	3,000,000,00
Total For IBL95										0.00	0	3,000,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	102.06027				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.87500	107.88573	7.87500	107.86272				0.00	0	4,397,437,40
Total IDCG06 SPOT										0.00	0	4,397,437,40
Total For IDCG06										0.00	0	4,397,437,40
IDCG08 On 13/05/2030 Spot Bond			9.69000	112.87031	9.69000	113.15726				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	99.94416				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.44500	113.12412	8.44500	113.09841				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.47354				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.40632				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.23518				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.97109				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.63312				0.00	12,500,000,000	12,500,000,00
Total IDCG16 SPOT										0.00	12,500,000,000	12,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG16										0.00	12,500,000,000	12,500,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.31263				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.03860				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.47258				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.99208				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.39298				0.00	580,000,000	2,488,468,300
Total IDCG22 SPOT										0.00	580,000,000	2,488,468,300
Total For IDCG22										0.00	580,000,000	2,488,468,300
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.58056				0.00	0	283,337,800
Total IDCG23 SPOT										0.00	0	283,337,800
Total For IDCG23										0.00	0	283,337,800
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.10587				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.32500	106.47388	7.32500	106.45284				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.88500	103.66379	5.88500	103.64720				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	101.14743				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.25523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.73914				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.20341				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.72312				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.89026				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.12482				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.01589				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.03473				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.70256				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.14458				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.35822				0.00	0	311,591,50
Total IPF24 SPOT										0.00	0	311,591,50
Total For IPF24										0.00	0	311,591,50
IPF25 On 15/10/2023 Spot Bond					0.00000	100.66515				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF26 On 07/11/2023 Spot Bond					0.00000	100.29814				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.30335				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.91138				0.00	600,000,000	300,000,000
Total IPF30 SPOT										0.00	600,000,000	300,000,000
Total For IPF30										0.00	600,000,000	300,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	99.25942				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.84785				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.13335				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.24118				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	100.22661	2.75000	100.21904				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.26000	177.27237	5.26000	177.23734				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.39002				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.74652				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.47431				0.00	0	
Total IV038 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 IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.85000	3.85000	3.85000	165.87838				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.97022				0.00	0	36,500,00
Total IV040 SPOT										0.00	0	36,500,00
Total For IV040										0.00	0	36,500,00
IV041 On 29/09/2021 Spot Bond			8.16000	107.17409	8.16000	107.15041				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.95286				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.16500	8.16500	8.16500	106.40988				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.60410				0.00	0	509,951,70
Total IV044 SPOT										0.00	0	509,951,70
Total For IV044										0.00	0	509,951,70
IV045 On 31/01/2022 Spot Bond			2.35000	168.15095	2.35000	168.13082				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.23272				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.94291				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.16000	178.37607	5.16000	178.34127				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.91884				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.33000	100.19631	11.33000	100.16654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.64500	105.57476	6.64500	105.55580				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.01815				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.04351				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.02660				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.37341				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.29500	103.49278	6.29500	103.47518				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.23926				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.23354				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.64479				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.46433				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC140 On 18/10/2021 Spot Bond					0.00000	99.86857				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.97214				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.49617				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.56466				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.99227				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.66015				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.61137				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.53837				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	100.54002				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.86855				0.00	0	
Total IVC159 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 IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.14512				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.06802				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.89454				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.71599				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.94317				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.87439				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.80104				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.69704				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.69704				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.25018				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.25597				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.26073				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.11833				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.84176				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.42743	7.40000	101.40719				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	99.98399				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.18899				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	101.12353				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.91350				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.83793				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	99.76248				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ035 On 25/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.68715				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.60214				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	99.52514				0.00	0	
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	99.37151				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.28623				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.20878				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	99.13145				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	99.05424				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	98.97715				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	98.90018		61,500,000,000,000.00		15,000,000,000	15,000,000,000	
Total IVZ044 SPOT								61,500,000,000,000.00		15,000,000,000	15,000,000,000	
Total For IVZ044								61,500,000,000,000.00		15,000,000,000	15,000,000,000	
IVZ045 On 08/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.84527		41,000,000,000,000.00		10,000,000,000	10,000,000,000	
Total IVZ045 SPOT								41,000,000,000,000.00		10,000,000,000	10,000,000,000	
Total For IVZ045								41,000,000,000,000.00		10,000,000,000	10,000,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For JIBAR										0.00	0	
JPM00 On 05/07/2023 Spot Bond					0.00000	101.32689				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP00 On 29/06/2021 Spot Bond					0.00000	101.09067				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP00 On 26/10/2021 Spot Bond			6.13000	106.12939	6.13000	106.11179				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP01 On 01/12/2022 Spot Bond					0.00000	99.27508				0.00	0	415,455,30
Total KAP012 SPOT										0.00	0	415,455,30
Total For KAP012										0.00	0	415,455,30
KAP01 On 24/05/2022 Spot Bond					0.00000	98.98566				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	100.59891				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	96.97566				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 29/04/2022 Spot Bond					0.00000	100.11433				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.65467				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.54985				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.41500	130.05572	8.41500	130.02610				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.38802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.25263				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.11000	106.01961	7.11000	105.99926				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.21561				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.13000	107.52122	9.13000	107.49486				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	100.45739				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.65048				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.81000	97.15634	11.81000	97.12555				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.18000	101.31811	10.18000	101.29047				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.92494				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.15783				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.32635				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK33 On 07/12/2025 Spot Bond					0.00000	99.41082				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.27726				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.82731				0.00	0	9,600,000,00
Total LBK37 SPOT										0.00	0	9,600,000,00
Total For LBK37										0.00	0	9,600,000,00
LBK38 On 16/02/2023 Spot Bond					0.00000	84.83850				0.00	0	6,150,396,70
Total LBK38 SPOT										0.00	0	6,150,396,70
Total For LBK38										0.00	0	6,150,396,70
LGL05 On 12/12/2021 Spot Bond					0.00000	102.24981				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.68000	109.39239	6.68000	109.37264				0.00	0	2,503,258,00
Total LGL06 SPOT										0.00	0	2,503,258,00
Total For LGL06										0.00	0	2,503,258,00
LGL07 On 04/10/2022 Spot Bond					0.00000	102.10319				0.00	0	2,152,492,70
Total LGL07 SPOT										0.00	0	2,152,492,70
Total For LGL07										0.00	0	2,152,492,70
LGL08 On 28/02/2023 Spot Bond					0.00000	101.01415				0.00	0	1,693,230,80
Total LGL08 SPOT										0.00	0	1,693,230,80
Total For LGL08										0.00	0	1,693,230,80
LGL09 On 28/08/2024 Spot Bond					0.00000	102.12444				0.00	0	599,946,70
Total LGL09 SPOT										0.00	0	599,946,70
Total For LGL09										0.00	0	599,946,70
LGL10 On 08/10/2025 Spot Bond					0.00000	100.09082				0.00	0	197,461,20
Total LGL10 SPOT										0.00	0	197,461,20
Total For LGL10										0.00	0	197,461,20
LGL11 On 09/09/2026 Spot Bond					0.00000	99.87171				0.00	0	5,623,342,60
Total LGL11 SPOT										0.00	0	5,623,342,60
Total For LGL11										0.00	0	5,623,342,60
LHL28 On 13/02/2022 Spot Bond					0.00000	100.36829				0.00	0	
Total LHL28 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 LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	100.21920				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.58913				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.07836				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.08061				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.60931				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.10329				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.10614				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 03/03/2021 Spot Bond					0.00000	99.97117				0.00	0	
Total MAQ194 SPOT										0.00	0	
Total For MAQ194										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.21943				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.42697				0.00	0	600,000,00
Total MBF061 SPOT										0.00	0	600,000,00
Total For MBF061										0.00	0	600,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.19663				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.30033				0.00	0	620,000,00

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 MBF065 SPOT										0.00	0	620,000,00
Total For MBF065										0.00	0	620,000,00
MBF065 On 16/09/2021 Spot Bond					0.00000	101.05573				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF066 On 17/11/2021 Spot Bond					0.00000	100.14266				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF067 On 17/11/2023 Spot Bond					0.00000	100.15406				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP038 On 02/11/2022 Spot Bond					0.00000	101.27207				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP040 On 23/02/2023 Spot Bond					0.00000	100.08073				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.62724				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.54154				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.44499				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	101.07188				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.05023				0.00	0	1,094,882,40
Total MBP045 SPOT										0.00	0	1,094,882,40
Total For MBP045										0.00	0	1,094,882,40
MBP04 On 26/02/2022 Spot Bond					0.00000	100.36851				0.00	0	1,588,000,00
Total MBP046 SPOT										0.00	0	1,588,000,00
Total For MBP046										0.00	0	1,588,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2024 Spot Bond					0.00000	100.03657				0.00	0	7,400,605,50
Total MBP047 SPOT										0.00	0	7,400,605,50
Total For MBP047										0.00	0	7,400,605,50
MBP04 On 27/03/2022 Spot Bond					0.00000	100.81733				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.83454				0.00	0	505,098,80
Total MBP049 SPOT										0.00	0	505,098,80
Total For MBP049										0.00	0	505,098,80
MBP05 On 23/08/2022 Spot Bond					0.00000	100.48954				0.00	1,000,000,000	500,000,00
Total MBP050 SPOT										0.00	1,000,000,000	500,000,00
Total For MBP050										0.00	1,000,000,000	500,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.10763				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			5.45500	104.79757	5.45500	104.78194				0.00	0	212,945,70
Total MMIG02 SPOT										0.00	0	212,945,70
Total For MMIG02										0.00	0	212,945,70
MMIG0 On 12/08/2025 Spot Bond			7.35500	7.35500	7.35500	115.27448				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.93000	107.28852	5.93000	107.27121				0.00	0	1,289,196,10
Total MMIG05 SPOT										0.00	0	1,289,196,10
Total For MMIG05										0.00	0	1,289,196,10
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.24673				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.60755				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	98.99220				0.00	50,000,000	25,000,00
Total MML01 SPOT										0.00	50,000,000	25,000,00
Total For MML01										0.00	50,000,000	25,000,00
MML02 On 10/12/2026 Spot Bond			7.97500	108.06220	7.97500	108.03898				0.00	0	
Total MML02 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 MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.20539				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.22500	98.49800	8.22500	98.38616				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.73861				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.60793				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.76235				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.86795				0.00	0	112,172,90
Total MTN11 SPOT										0.00	0	112,172,90
Total For MTN11										0.00	0	112,172,90
MTN12 On 04/06/2023 Spot Bond					0.00000	100.40466				0.00	0	207,727,50
Total MTN12 SPOT										0.00	0	207,727,50
Total For MTN12										0.00	0	207,727,50
MTN13 On 04/06/2025 Spot Bond					0.00000	97.98735				0.00	0	363,523,30
Total MTN13 SPOT										0.00	0	363,523,30
Total For MTN13										0.00	0	363,523,30
MTN14 On 10/05/2022 Spot Bond					0.00000	100.27337				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.28363				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.73659				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.86345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.47969				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	99.90313				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.67076				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.46455				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.52519				0.00	0	100,000,00
Total MTN22 SPOT										0.00	0	100,000,00
Total For MTN22										0.00	0	100,000,00
MTN23 On 29/01/2026 Spot Bond			7.92500	102.10080	7.92500	102.07888				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.56717				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.28335				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	100.10557				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.10557				0.00	0	100,000,00
Total MWAR04 SPOT										0.00	0	100,000,00
Total For MWAR04										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2023 Spot Bond					0.00000	100.11316				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.11309				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.81068				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.61172				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.10709				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.43196				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	105.39641				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.95980				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.24077				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.47953				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.69903				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.15000	105.72100	6.15000	105.70331				0.00	0	1,010,133,70
Total NAM01 SPOT										0.00	0	1,010,133,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NAM01										0.00	0	1,010,133,70
NAM03 On 01/08/2023 Spot Bond			6.73000	108.11820	6.73000	108.09843				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.85500	107.83088	8.85500	107.80507				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.54961				0.00	0	60,000,00
Total NBG01G SPOT										0.00	0	60,000,00
Total For NBG01G										0.00	0	60,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.57249				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.43742				0.00	0	207,727,50
Total NBG03G SPOT										0.00	0	207,727,50
Total For NBG03G										0.00	0	207,727,50
NBG04 On 25/10/2022 Spot Bond					0.00000	100.54305				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.47649				0.00	0	233,282,30
Total NBG05G SPOT										0.00	0	233,282,30
Total For NBG05G										0.00	0	233,282,30
NBK12 On 19/03/2021 Spot Bond			6.03000	104.39681	6.03000	104.37961				0.00	0	18,983,60
Total NBK12A SPOT										0.00	0	18,983,60
Total For NBK12A										0.00	0	18,983,60
NBK12 On 19/03/2021 Spot Bond			9.38000	104.23463	9.38000	104.20796				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.29500	113.79203	6.29500	113.77254				0.00	0	63,417,30
Total NBK13A SPOT										0.00	0	63,417,30
Total For NBK13A										0.00	0	63,417,30
NBK14 On 25/06/2021 Spot Bond			5.18000	102.96456	5.18000	102.95019				0.00	0	19,550,30
Total NBK14A SPOT										0.00	0	19,550,30
Total For NBK14A										0.00	0	19,550,30
NBK15 On 11/02/2022 Spot Bond			5.59500	103.36470	5.59500	103.34895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			5.97500	112.49688	5.97500	112.47859				0.00	0	121,629,20
Total NBK16A SPOT										0.00	0	121,629,20
Total For NBK16A										0.00	0	121,629,20
NBK17/ On 22/04/2026 Spot Bond			6.74500	117.29315	6.74500	117.27178				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19/ On 01/06/2022 Spot Bond			6.12500	106.56048	6.12500	106.54282				0.00	0	2,075,822,30
Total NBK19A SPOT										0.00	0	2,075,822,30
Total For NBK19A										0.00	0	2,075,822,30
NBK20/ On 01/06/2026 Spot Bond			6.73500	118.37833	6.73500	118.35679				0.00	0	4,365,70
Total NBK20A SPOT										0.00	0	4,365,70
Total For NBK20A										0.00	0	4,365,70
NBK20/ On 25/06/2021 Spot Bond					0.00000	100.96024				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			7.77500	115.32243	7.77500	115.29814				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.22000	110.71005	5.22000	110.69429				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.46000	119.96096	6.46000	119.93990				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			7.50000	120.95283	7.50000	120.92823				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	100.26126				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.70500	5.70500	5.70500	109.44558				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25I On 12/02/2025 Spot Bond					0.00000	103.36841				0.00	0	584,627,00
Total NBK25B SPOT										0.00	0	584,627,00
Total For NBK25B										0.00	0	584,627,00
NBK26I On 10/05/2023 Spot Bond			100.00000	28.84231	100.00000	28.77777				0.00	0	31,500,00
Total NBK26A SPOT										0.00	0	31,500,00
Total For NBK26A										0.00	0	31,500,00
NBK26I On 22/04/2026 Spot Bond					0.00000	103.55442				0.00	400,000,000	200,000,00
Total NBK26B SPOT										0.00	400,000,000	200,000,00
Total For NBK26B										0.00	400,000,000	200,000,00
NBK27I On 10/05/2026 Spot Bond			7.68500	118.02918	7.68500	118.00459				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.62500	110.56840	5.62500	110.55146				0.00	0	1,573,228,30
Total NBK28A SPOT										0.00	0	1,573,228,30
Total For NBK28A										0.00	0	1,573,228,30
NBK29I On 31/07/2026 Spot Bond			6.84500	117.17197	6.84500	117.15019				0.00	0	8,067,30
Total NBK29A SPOT										0.00	0	8,067,30
Total For NBK29A										0.00	0	8,067,30
NBK30I On 20/02/2024 Spot Bond			6.27000	109.16542	6.27000	109.14680				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.75500	111.90472	5.75500	111.88718				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.82613				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.38383				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.00869				0.00	0	92,854,20
Total NBK35B SPOT										0.00	0	92,854,20
Total For NBK35B										0.00	0	92,854,20
NBK36I On 10/05/2026 Spot Bond					0.00000	101.83425				0.00	0	
Total NBK36B 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 NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.85384				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.65000	9.65000	9.65000	71.37686				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.69565				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.51874				0.00	0	103,863,80
Total NBK42B SPOT										0.00	0	103,863,80
Total For NBK42B										0.00	0	103,863,80
NBK43I On 20/02/2024 Spot Bond					0.00000	101.82713				0.00	0	103,863,80
Total NBK43B SPOT										0.00	0	103,863,80
Total For NBK43B										0.00	0	103,863,80
NBK45I On 15/02/2023 Spot Bond					0.00000	101.20273				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.24449				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.67823				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.35039				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.77808				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.50935				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.53142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.64396				0.00	0	257,727,50
Total NBK52B SPOT										0.00	0	257,727,50
Total For NBK52B										0.00	0	257,727,50
NBK53I On 21/02/2026 Spot Bond					0.00000	99.84339				0.00	0	207,727,50
Total NBK53B SPOT										0.00	0	207,727,50
Total For NBK53B										0.00	0	207,727,50
NBK54I On 21/02/2029 Spot Bond					0.00000	100.10299				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.53689				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.38380				0.00	0	311,591,50
Total NBKB56 SPOT										0.00	0	311,591,50
Total For NBKB56										0.00	0	311,591,50
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.48339				0.00	0	415,455,30
Total NBKB57 SPOT										0.00	0	415,455,30
Total For NBKB57										0.00	0	415,455,30
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.76592				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.39168				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.47834				0.00	0	1,906,102,40
Total NBKB60 SPOT										0.00	0	1,906,102,40
Total For NBKB60										0.00	0	1,906,102,40
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.00000				0.00	0	425,006,80
Total NBKB61 SPOT										0.00	0	425,006,80
Total For NBKB61										0.00	0	425,006,80
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.08795				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	

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			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NCLN82/JIBAR SPOT									0.00	0	
Total For NCLN82/JIBAR									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.82000	109.61760	8.82000	109.59147			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.07839			0.00	0	1,647,273,00
Total NCLN84 SPOT									0.00	0	1,647,273,00
Total For NCLN84									0.00	0	1,647,273,00
NCLN8 On 20/03/2024 Spot Bond			8.85500	109.00082	8.85500	108.97473			0.00	0	104,707,60
Total NCLN85 SPOT									0.00	0	104,707,60
Total For NCLN85									0.00	0	104,707,60
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.08795			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.10312			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.12224			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.43326			0.00	0	
Total NEDT1A SPOT									0.00	0	
Total For NEDT1A									0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.89763			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.60178			0.00	0	
Total NET53 SPOT									0.00	0	
Total For NET53									0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.78640			0.00	0	
Total NGL01 SPOT									0.00	0	
Total For NGL01									0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.05009			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.86009				0.00	400,000,000	690,610,20
Total NGL02 SPOT										0.00	400,000,000	690,610,20
Total For NGL02										0.00	400,000,000	690,610,20
NGL03 On 26/05/2022 Spot Bond					0.00000	100.23357				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.07039				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.27404				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.12490				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.53574				0.00	0	2,564,295,80
Total NGL07 SPOT										0.00	0	2,564,295,80
Total For NGL07										0.00	0	2,564,295,80
NGL08 On 02/07/2025 Spot Bond					0.00000	105.77940				0.00	0	373,934,90
Total NGL08 SPOT										0.00	0	373,934,90
Total For NGL08										0.00	0	373,934,90
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.37025				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.56821				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.02226				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.65721				0.00	0	1,000,000,00
Total NGT104 SPOT										0.00	0	1,000,000,00
Total For NGT104										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 22/05/2025 Spot Bond					0.00000	100.79933				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.86973				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.96720				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	104.01844	13.50000	103.98098				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.70866				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.85900				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.69586				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.05144				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	102.47087				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.26097				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.46023				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.39267				0.00	0	
Total NHM016 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 NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.07860				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.05118				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.07657				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.10000	5.10000	5.10000	205.77754				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.87000	3.87000	3.87000	193.31628				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.03500	3.03500	3.03500	145.35851				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.53000	3.53000	3.53000	107.65168				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			4.95000	4.95000	4.95000	104.81014				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.14000	3.14000	3.14000	144.79138				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.53000	3.53000	3.53000	142.70723				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.51500	3.51500	3.51500	197.68743				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.66000	195.91877	3.66000	195.88848				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.06500	103.26464	5.06500	103.24469				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.88430				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	102.75390				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.23520				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.70095				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.24590				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.37490				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.48080				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.09068				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.46490				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.71520				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.50520				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.33720				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.10742				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.55340				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	135.35870				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.25816				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	135.16220				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	136.67380				0.00	0	
Total NN049 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 NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.15870				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	125.71480				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.85955				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.61500				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	99.15854				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.31328				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.22191				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	97.26066				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	105.15000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	103.41000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	106.89000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	105.68000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	104.53880				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 20/04/2021 Spot Bond					0.00000	100.35480				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.35410				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	104.41080				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.32190				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.14850				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	99.90056				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	100.59159				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.27035				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF024 On 17/02/2026 Spot Bond					0.00000	90.83337				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/05/2021 Spot Bond					0.00000	100.13450				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 01/08/2022 Spot Bond					0.00000	104.41080				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	125.28920				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	106.75620				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.07397				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.43395				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.10447				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.10473				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.09796				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.07962				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.84701				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.11234				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.10750				0.00	0	
Total NQ1B21 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 NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.08808				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.91208				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.09090				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.80000	112.54082	6.80000	112.52003				0.00	0	832,639,50
Total NRA022 SPOT										0.00	0	832,639,50
Total For NRA022										0.00	0	832,639,50
NRA02: On 31/05/2023 Spot Bond			2.85000	196.19754	2.85000	196.17149				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.09500	120.33579	9.09500	120.30639				0.00	0	9,232,60
Total NRA028 SPOT										0.00	0	9,232,60
Total For NRA028										0.00	0	9,232,60
NRA02: On 30/11/2028 Spot Bond			100.00000	15.20057	100.00000	15.16674				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	101.41641				0.00	100,000,000	1,150,000,00
Total NTC21 SPOT										0.00	100,000,000	1,150,000,00
Total For NTC21										0.00	100,000,000	1,150,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.23704				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.92194				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.24281				0.00	0	700,000,00
Total NTC25 SPOT										0.00	0	700,000,00
Total For NTC25										0.00	0	700,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	99.27209				0.00	300,000,000	300,000,00

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 NTC26 SPOT										0.00	300,000,000	300,000,000
Total For NTC26										0.00	300,000,000	300,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	101.05129				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.06597				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.93651				0.00	400,000,000	400,000,000
Total NTC29 SPOT										0.00	400,000,000	400,000,000
Total For NTC29										0.00	400,000,000	400,000,000
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	99.87147				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.09233				0.00	0	20,300,000,000
Total NTC32 SPOT										0.00	0	20,300,000,000
Total For NTC32										0.00	0	20,300,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	99.71862				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.98000	109.01077	5.98000	108.99303				0.00	0	1,638,469,300
Total OML06 SPOT										0.00	0	1,638,469,300
Total For OML06										0.00	0	1,638,469,300
OML07 On 19/03/2025 Spot Bond			7.03500	118.55505	7.03500	118.53241				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			6.18000	111.88802	6.18000	111.86921				0.00	0	1,199,265,500
Total OML09 SPOT										0.00	0	1,199,265,500
Total For OML09										0.00	0	1,199,265,500
OML10 On 14/09/2025 Spot Bond			7.36000	120.43828	7.36000	120.41423				0.00	0	2,814,906,700
Total OML10 SPOT										0.00	0	2,814,906,700
Total For OML10										0.00	0	2,814,906,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML11 On 11/06/2024 Spot Bond					0.00000	98.48229				0.00	0	1,673,553,70
Total OML11 SPOT										0.00	0	1,673,553,70
Total For OML11										0.00	0	1,673,553,70
OML12 On 12/11/2025 Spot Bond					0.00000	101.19127				0.00	800,000,000	4,417,365,00
Total OML12 SPOT										0.00	800,000,000	4,417,365,00
Total For OML12										0.00	800,000,000	4,417,365,00
PEP01 On 10/03/2023 Spot Bond					0.00000	99.88735				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	99.87415				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.04215				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.75718				0.00	800,000,000	400,000,00
Total PMM53 SPOT										0.00	800,000,000	400,000,00
Total For PMM53										0.00	800,000,000	400,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.30836				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.04052				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.10611				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.11937				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.12127				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.12316				0.00	0	
Total PRE2D1 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	Op Interr
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.27500	117.07732	7.07500	118.08030			081,557,252,987,500.00	3,997,464,914,500	1,115,691,176,00
Total R186 SPOT									1,557,252,987,500.00	997,464,914,500	115,691,176,00
Total For R186									1,557,252,987,500.00	997,464,914,500	115,691,176,00
R197 On 07/12/2023 Spot Bond			1.60000	317.97605	1.65000	317.53686			10,491,969,120,000.00	6,557,480,700	150,647,241,20
Total R197 SPOT									10,491,969,120,000.00	6,557,480,700	150,647,241,20
Total For R197									10,491,969,120,000.00	6,557,480,700	150,647,241,20
R202 On 07/12/2033 Spot Bond			4.02000	229.16923	4.10000	227.29568			426,826,677,408,000.00	106,175,790,400	168,375,506,90
Total R202 SPOT									16,826,677,408,000.00	106,175,790,400	168,375,506,90
Total For R202									16,826,677,408,000.00	106,175,790,400	168,375,506,90
R2023 On 28/02/2023 Spot Bond			5.29500	104.63118	5.13000	104.93492			959,291,056,152,500.00	370,026,639,500	480,359,706,10
Total R2023 SPOT									19,291,056,152,500.00	370,026,639,500	480,359,706,10
Total For R2023									19,291,056,152,500.00	370,026,639,500	480,359,706,10
R2030 On 31/01/2030 Spot Bond			8.74000	96.13293	8.74000	96.11022			908,372,266,045,000.00	1,362,513,989,250	1,001,246,639,60
Total R2030 SPOT									18,372,266,045,000.00	362,513,989,250	1,001,246,639,60
Total For R2030									18,372,266,045,000.00	362,513,989,250	1,001,246,639,60
R2032 On 31/03/2032 Spot Bond			9.52500	94.84313	9.52500	94.81889			403,082,995,045,000.00	882,213,437,800	1,308,979,649,70
Total R2032 SPOT									13,082,995,045,000.00	882,213,437,800	308,979,649,70
Total For R2032									13,082,995,045,000.00	882,213,437,800	308,979,649,70
R2035 On 28/02/2035 Spot Bond			10.25000	89.94408	10.25000	89.91966			975,965,121,675,000.00	778,142,938,700	1,895,758,008,40
Total R2035 SPOT									15,965,121,675,000.00	778,142,938,700	395,758,008,40
Total For R2035									15,965,121,675,000.00	778,142,938,700	395,758,008,40
R2037 On 31/01/2037 Spot Bond			10.48500	85.47949	10.48500	85.45536			298,483,213,643,000.00	982,211,083,800	1,961,047,321,20
Total R2037 SPOT									18,483,213,643,000.00	982,211,083,800	361,047,321,20
Total For R2037									18,483,213,643,000.00	982,211,083,800	361,047,321,20
R2040 On 31/01/2040 Spot Bond			10.64500	87.44900	10.64500	87.42395			899,710,760,320,000.00	366,342,016,000	1,476,664,565,50
Total R2040 SPOT									19,710,760,320,000.00	366,342,016,000	476,664,565,50
Total For R2040									19,710,760,320,000.00	366,342,016,000	476,664,565,50
R2044 On 31/01/2044 Spot Bond			10.73500	83.90201	10.73500	83.87778			062,512,635,985,500.00	1,123,662,099,300	1,624,315,531,80
Total R2044 SPOT									12,512,635,985,500.00	123,662,099,300	162,315,531,80
Total For R2044									12,512,635,985,500.00	123,662,099,300	162,315,531,80
R2048 On 28/02/2048 Spot Bond			10.64500	83.32741	10.64500	83.30392			929,320,003,824,500.00	1,214,590,888,100	1,409,077,959,30
Total R2048 SPOT									19,320,003,824,500.00	214,590,888,100	409,077,959,30
Total For R2048									19,320,003,824,500.00	214,590,888,100	409,077,959,30
R208 On 31/03/2021 Spot Bond			3.60000	103.08016	3.55000	103.07425			133,200,000,000,000.00	37,000,000,000	744,423,392,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R208 SPOT									13,200,000,000,000.00	37,000,000,000	744,423,392,10
Total For R208									13,200,000,000,000.00	37,000,000,000	744,423,392,10
R209 On 31/03/2036 Spot Bond			10.26000	72.17711	10.14500	72.83650			596,416,098,454,000.00	253,061,997,900	1,063,136,149,10
Total R209 SPOT									16,416,098,454,000.00	253,061,997,900	1,063,136,149,10
Total For R209									16,416,098,454,000.00	253,061,997,900	1,063,136,149,10
R210 On 31/03/2028 Spot Bond			3.16000	202.20084	3.16000	202.17230			33,731,305,608,000.00	10,674,463,800	120,766,650,50
Total R210 SPOT									13,731,305,608,000.00	10,674,463,800	120,766,650,50
Total For R210									13,731,305,608,000.00	10,674,463,800	120,766,650,50
R212 On 31/01/2022 Spot Bond			1.10000	170.05884	1.10000	170.04431			7,080,448,650,000.00	6,436,771,500	124,610,530,80
Total R212 SPOT									7,080,448,650,000.00	6,436,771,500	124,610,530,80
Total For R212									7,080,448,650,000.00	6,436,771,500	124,610,530,80
R213 On 28/02/2031 Spot Bond			9.39500	84.72846	9.19000	85.89381			244,361,161,500,500.00	771,086,871,900	755,858,883,50
Total R213 SPOT									14,361,161,500,500.00	771,086,871,900	755,858,883,50
Total For R213									14,361,161,500,500.00	771,086,871,900	755,858,883,50
R214 On 28/02/2041 Spot Bond			10.60500	66.22970	10.60500	66.21110			476,213,023,171,500.00	610,675,438,300	1,214,130,337,40
Total R214 SPOT									16,213,023,171,500.00	610,675,438,300	214,130,337,40
Total For R214									16,213,023,171,500.00	610,675,438,300	214,130,337,40
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.32784			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.98578			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.83413			0.00	400,000,000	200,000,00
Total RDFB11 SPOT									0.00	400,000,000	200,000,00
Total For RDFB11									0.00	400,000,000	200,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.47656			0.00	0	415,455,30
Total RDFB12 SPOT									0.00	0	415,455,30
Total For RDFB12									0.00	0	415,455,30
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.05824			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.58742			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.18383				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.42270				0.00	0	100,000,00
Total RDFB16 SPOT										0.00	0	100,000,00
Total For RDFB16										0.00	0	100,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	97.94514				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.77306				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.85035				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.98764				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.03471				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.91160				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.52130				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.33902				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.16656				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	99.85569				0.00	0	
Total RDFC51 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 RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.14542				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	101.02684				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.87370				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED15 On 31/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	14,000,000,00
Total RED151 SPOT										0.00	0	14,000,000,00
Total For RED151										0.00	0	14,000,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	101.58012				0.00	200,000,000	100,000,00
Total RED161 SPOT										0.00	200,000,000	100,000,00
Total For RED161										0.00	200,000,000	100,000,00
RED30 On 16/09/2021 Spot Bond					0.00000	101.65019				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.69128				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	99.90902				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.38677				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	102.02100				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.17185				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.32514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.15204				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.70018				0.00	0	415,455,30
Total RES40 SPOT										0.00	0	415,455,30
Total For RES40										0.00	0	415,455,30
RES41 On 30/11/2022 Spot Bond					0.00000	98.60261				0.00	0	249,273,10
Total RES41 SPOT										0.00	0	249,273,10
Total For RES41										0.00	0	249,273,10
RES49 On 03/08/2023 Spot Bond					0.00000	100.65726				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.60707				0.00	400,000,000	300,000,00
Total RES50 SPOT										0.00	400,000,000	300,000,00
Total For RES50										0.00	400,000,000	300,000,00
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			5.50500	104.19922	5.50500	104.18362				0.00	0	1,896,583,30
Total RW21 SPOT										0.00	0	1,896,583,30
Total For RW21										0.00	0	1,896,583,30
RW23 On 10/12/2023 Spot Bond			6.78000	108.92368	6.78000	108.90374				0.00	0	59,219,10
Total RW23 SPOT										0.00	0	59,219,10
Total For RW23										0.00	0	59,219,10
RW28 On 10/12/2028 Spot Bond			11.06000	98.09590	11.06000	98.06689				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.42000	110.25295	5.42000	110.23666				0.00	0	3,281,056,10
Total SBK23 SPOT										0.00	0	3,281,056,10
Total For SBK23										0.00	0	3,281,056,10
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBK25 On 25/04/2021 Spot Bond					0.00000	100.96779				0.00	400,000,000	200,000,000
Total SBK25 SPOT										0.00	400,000,000	200,000,000
Total For SBK25										0.00	400,000,000	200,000,000
SBK26 On 25/04/2021 Spot Bond			6.20000	105.16040	6.20000	105.14271				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.39594				0.00	0	623,182,800
Total SBN01 SPOT										0.00	0	623,182,800
Total For SBN01										0.00	0	623,182,800
SBS18 On 23/06/2021 Spot Bond					0.00000	101.42638				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.92000	103.51331	4.92000	103.49957				0.00	0	140,839,600
Total SBS19 SPOT										0.00	0	140,839,600
Total For SBS19										0.00	0	140,839,600
SBS20 On 15/05/2026 Spot Bond			6.75500	117.20898	6.75500	117.18748				0.00	0	3,799,200
Total SBS20 SPOT										0.00	0	3,799,200
Total For SBS20										0.00	0	3,799,200
SBS21 On 15/05/2026 Spot Bond					0.00000	104.41126				0.00	0	1,164,405,400
Total SBS21 SPOT										0.00	0	1,164,405,400
Total For SBS21										0.00	0	1,164,405,400
SBS27 On 20/02/2024 Spot Bond			5.76500	112.04497	5.76500	112.02739				0.00	0	604,348,100
Total SBS27 SPOT										0.00	0	604,348,100
Total For SBS27										0.00	0	604,348,100
SBS3 On 25/05/2026 Spot Bond			6.85000	108.03329	6.85000	108.01319				0.00	0	15,096,400
Total SBS3 SPOT										0.00	0	15,096,400
Total For SBS3										0.00	0	15,096,400
SBS31 On 12/06/2027 Spot Bond			7.22000	114.89938	7.22000	114.87700				0.00	0	19,015,500
Total SBS31 SPOT										0.00	0	19,015,500
Total For SBS31										0.00	0	19,015,500
SBS34 On 19/09/2024 Spot Bond			5.94500	117.68263	5.94500	117.66358				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.14000	110.91490	6.14000	110.89638				0.00	0	
Total SBS38 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 Intert
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.20000	110.26107	8.20000	110.23659				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.46500	105.35405	4.46500	105.34120				0.00	0	1,513,620,30
Total SBS4 SPOT										0.00	0	1,513,620,30
Total For SBS4										0.00	0	1,513,620,30
SBS41 On 12/11/2022 Spot Bond			5.14500	110.77554	5.14500	110.76000				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.50500	119.71733	6.50500	119.69615				0.00	0	890,866,60
Total SBS42 SPOT										0.00	0	890,866,60
Total For SBS42										0.00	0	890,866,60
SBS43 On 12/11/2027 Spot Bond			7.34500	121.38846	7.34500	121.36428				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.26500	110.33421	5.26500	110.31837				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.73670				0.00	6,400,000,000	4,632,364,50
Total SBS47 SPOT										0.00	6,400,000,000	4,632,364,50
Total For SBS47										0.00	6,400,000,000	4,632,364,50
SBS49 On 31/01/2022 Spot Bond					0.00000	101.10745				0.00	0	228,500,40
Total SBS49 SPOT										0.00	0	228,500,40
Total For SBS49										0.00	0	228,500,40
SBS50 On 31/01/2022 Spot Bond			4.67000	105.02349	4.67000	105.01010				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.66500	5.66500	5.66500	111.69312				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.19456				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.87343				0.00	0	2,293,322,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total SBS53 SPOT										0.00	0	2,293,322,20
Total For SBS53										0.00	0	2,293,322,20
SBS55 On 12/06/2022 Spot Bond					0.00000	102.03642				0.00	4,800,000,000	3,825,641,80
Total SBS55 SPOT										0.00	4,800,000,000	3,825,641,80
Total For SBS55										0.00	4,800,000,000	3,825,641,80
SBS56 On 12/06/2022 Spot Bond			4.90000	106.92059	4.90000	106.90637				0.00	0	5,614,278,20
Total SBS56 SPOT										0.00	0	5,614,278,20
Total For SBS56										0.00	0	5,614,278,20
SBS57 On 12/06/2024 Spot Bond					0.00000	102.92087				0.00	0	873,307,70
Total SBS57 SPOT										0.00	0	873,307,70
Total For SBS57										0.00	0	873,307,70
SBS58 On 12/06/2027 Spot Bond					0.00000	104.50953				0.00	0	1,268,865,10
Total SBS58 SPOT										0.00	0	1,268,865,10
Total For SBS58										0.00	0	1,268,865,10
SBS60 On 18/01/2023 Spot Bond					0.00000	101.25170				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.03687				0.00	0	1,830,154,70
Total SBS62 SPOT										0.00	0	1,830,154,70
Total For SBS62										0.00	0	1,830,154,70
SBS63 On 31/01/2026 Spot Bond					0.00000	101.03336				0.00	0	6,126,267,50
Total SBS63 SPOT										0.00	0	6,126,267,50
Total For SBS63										0.00	0	6,126,267,50
SBS64 On 31/01/2029 Spot Bond					0.00000	102.10654				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.61305				0.00	4,000,000,000	2,040,000,00
Total SBS65 SPOT										0.00	4,000,000,000	2,040,000,00
Total For SBS65										0.00	4,000,000,000	2,040,000,00
SBS66 On 26/06/2022 Spot Bond					0.00000	101.28110				0.00	40,000,000,000	10,000,000,00
Total SBS66 SPOT										0.00	40,000,000,000	10,000,000,00
Total For SBS66										0.00	40,000,000,000	10,000,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.90627				0.00	0	768,245,20
Total SBS67 SPOT										0.00	0	768,245,20
Total For SBS67										0.00	0	768,245,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS68 On 21/11/2024 Spot Bond					0.00000	100.19510				0.00	0	1,377,186,50
Total SBS68 SPOT										0.00	0	1,377,186,50
Total For SBS68										0.00	0	1,377,186,50
SBS69 On 02/12/2034 Spot Bond					0.00000	99.98597				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.07000	314.17233	2.07000	314.13724				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.15000	5.15000	5.15000	204.76784				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.68000				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.30170				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.63250				0.00	0	1,800,000,00
Total SBT103 SPOT										0.00	0	1,800,000,00
Total For SBT103										0.00	0	1,800,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	103.86936				0.00	500,000,000	500,000,00
Total SBT104 SPOT										0.00	500,000,000	500,000,00
Total For SBT104										0.00	500,000,000	500,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.35519				0.00	400,000,000	8,321,581,60
Total SBT201 SPOT										0.00	400,000,000	8,321,581,60
Total For SBT201										0.00	400,000,000	8,321,581,60
SBT202 On 03/12/2023 Spot Bond					0.00000	100.09392				0.00	0	3,451,268,60
Total SBT202 SPOT										0.00	0	3,451,268,60
Total For SBT202										0.00	0	3,451,268,60
SBT203 On 03/12/2023 Spot Bond			7.23000	110.29957	7.23000	110.27805				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.70509				0.00	0	
Total SBT204 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 SBT204										0.00	0	
SBT20€ On 31/01/2025 Spot Bond					0.00000	99.36214				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.81940				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT20€ On 28/11/2025 Spot Bond					0.00000	100.11949				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.23341				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.77196				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	100.53395				0.00	0	42,374,20
Total SLI4 SPOT										0.00	0	42,374,20
Total For SLI4										0.00	0	42,374,20
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.21813				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.20942				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.40930				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.21701				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.22761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.23028				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.21136				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.23028				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.26244				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.25300				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.50596				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.23786				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.97901				0.00	0	100,000,00
Total SNT02 SPOT										0.00	0	100,000,00
Total For SNT02										0.00	0	100,000,00
SNT03 On 12/04/2023 Spot Bond			6.98000	113.80125	6.98000	113.77980				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.54345				0.00	0	1,962,441,00
Total SNT04 SPOT										0.00	0	1,962,441,00
Total For SNT04										0.00	0	1,962,441,00
SNT05 On 30/11/2025 Spot Bond					0.00000	99.99982				0.00	0	1,267,818,50
Total SNT05 SPOT										0.00	0	1,267,818,50
Total For SNT05										0.00	0	1,267,818,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.99474				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.21826				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.69708				0.00	400,000,000	927,046,500
Total SPDA12 SPOT										0.00	400,000,000	927,046,500
Total For SPDA12										0.00	400,000,000	927,046,500
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.09854				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.10405				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.98066				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	101.12355				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	101.10973				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	101.36006				0.00	1,200,000,000	600,000,000
Total SPG007 SPOT										0.00	1,200,000,000	600,000,000
Total For SPG007										0.00	1,200,000,000	600,000,000
SPG008 On 15/10/2022 Spot Bond					0.00000	100.77070				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.75135				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.06862				0.00	0	
Total SPG010 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 SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	99.99996				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.47027				0.00	50,000,000	125,000,00
Total SSA07 SPOT										0.00	50,000,000	125,000,00
Total For SSA07										0.00	50,000,000	125,000,00
SSN00 On 31/03/2021 Spot Bond			5.79500	102.90122	5.79500	102.88496				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.79500	102.90122	5.79500	102.88496				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.69500	3.69500	3.69500	141.83590				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.05000	118.23186	7.05000	118.20935				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.68000	88.96133	8.68000	88.94079				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.71979				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	99.99994				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.71298				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.53000	111.48797	6.53000	111.46829				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.90000	105.51957	4.90000	105.49965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	98.88103				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.46192				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.33894				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
SSN050 On 08/12/2023 Spot Bond			2.68000	2.68000	2.68000	309.27960				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.51592				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.39167				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.71016				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	187.22933				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	145.11515				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	102.77384				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2029 Spot Bond			4.07000	4.07000	4.07000	103.50111				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.34000	4.34000	4.34000	187.69871				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.00014				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.00013				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.16303				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.13395				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.07239				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.72966				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	97.14500				0.00	0	
Total SSN079 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 SSN079										0.00	0	
SSN08 On 27/08/2024 Spot Bond					0.00000	100.00016				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	101.25334				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.37127				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			4.97500	4.97500	4.97500	208.32835				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.80749				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.39157				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.37980				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	99.99994				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	101.28924				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.40500	92.29409	9.40500	92.27067				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.00002				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	101.30184				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	99.96498				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN103 On 31/03/2028 Spot Bond			4.38500	90.63452	4.38500	187.17077				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.15500	85.28485	5.15500	204.66720				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.33861				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.26810				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 11/05/2021 Spot Bond					0.00000	100.22928				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN108 On 11/05/2021 Spot Bond					0.00000	100.22928				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN109 On 17/05/2021 Spot Bond					0.00000	100.16022				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.64500	108.92540	7.64500	108.90296				0.00	0	4,537,80
Total SZ25 SPOT										0.00	0	4,537,80
Total For SZ25										0.00	0	4,537,80
T14A11 On 21/11/2021 Spot Bond					0.00000	100.10456				0.00	0	519,319,00
Total T14A11 SPOT										0.00	0	519,319,00
Total For T14A11										0.00	0	519,319,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A12 On 21/11/2021 Spot Bond			8.55000	102.94034	8.55000	102.91653				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.98549				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.08938				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.08559				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.48559				0.00	600,000,000	300,000,000
Total TFS142 SPOT										0.00	600,000,000	300,000,000
Total For TFS142										0.00	600,000,000	300,000,000
TFS145 On 20/03/2022 Spot Bond					0.00000	100.75742				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.15989				0.00	0	148,321,200
Total TFS148 SPOT										0.00	0	148,321,200
Total For TFS148										0.00	0	148,321,200
TFS149 On 31/10/2021 Spot Bond					0.00000	100.38019				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.71761				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.67625				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	99.90366				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.10518				0.00	0	
Total TFS156 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 TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.82573				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.78389				0.00	1,000,000,000	500,000,00
Total TFS158 SPOT										0.00	1,000,000,000	500,000,00
Total For TFS158										0.00	1,000,000,000	500,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.48694				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.32956				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	99.55841				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16c On 22/10/2022 Spot Bond					0.00000	100.66492				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.16727				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.41042				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.58800				0.00	0	7,646,754,30
Total TFS166 SPOT										0.00	0	7,646,754,30
Total For TFS166										0.00	0	7,646,754,30
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.10722				0.00	0	207,727,50
Total TH14A3 SPOT										0.00	0	207,727,50
Total For TH14A3										0.00	0	207,727,50
TH14A4 On 21/11/2021 Spot Bond			5.52500	105.98974	5.52500	105.97379				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A4 On 21/11/2021 Spot Bond					0.00000	100.57562				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A7 On 21/11/2021 Spot Bond			5.68500	105.14617	5.68500	105.12988				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.11877				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.25491				0.00	0	41,545,50
Total TH14B2 SPOT										0.00	0	41,545,50
Total For TH14B2										0.00	0	41,545,50
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.11082				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.48194				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.54951				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.12218				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.18479				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	101.08480				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	100.87612				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2022 Spot Bond					0.00000	100.09128				0.00	0	830,910,40
Total TH15A2 SPOT										0.00	0	830,910,40
Total For TH15A2										0.00	0	830,910,40
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.68359				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.99201				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.09816				0.00	0	893,228,70
Total TH15A8 SPOT										0.00	0	893,228,70
Total For TH15A8										0.00	0	893,228,70
TH15A On 21/11/2022 Spot Bond					0.00000	100.09398				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.10690				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.43268				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.51334				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.11583				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.60265				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.11127				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.36469				0.00	0	
Total TH15D1 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 TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.55939				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.15163				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.09530				0.00	0	700,000,00
Total TH16A1 SPOT										0.00	0	700,000,00
Total For TH16A1										0.00	0	700,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	100.09892				0.00	850,000,000	425,000,00
Total TH16A2 SPOT										0.00	850,000,000	425,000,00
Total For TH16A2										0.00	850,000,000	425,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	100.20693	8.49000	100.18392				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.09967				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.09987				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.09511				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.09930				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.14128	5.76000	100.12558				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.10348				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.11032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.11070				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.10937				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.11848				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.11601				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.15010				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.16617				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.15672				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	99.96248				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.71416				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.27000	103.85433	6.27000	103.83662				0.00	0	207,727,50
Total TL24 SPOT										0.00	0	207,727,50
Total For TL24										0.00	0	207,727,50
TL25 On 04/09/2024 Spot Bond			7.43000	106.44747	7.43000	106.42602				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond					0.00000	100.88660			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.91044			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			7.52500	109.42309	7.52500	109.40089			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.22496			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.76228			0.00	600,000,000	300,000,000
Total TL30 SPOT									0.00	600,000,000	300,000,000
Total For TL30									0.00	600,000,000	300,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	99.87582			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.29534			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.12000	112.27429	7.12000	112.25259		46,992,000,000.00		6,600,000	1,395,416,600
Total TN23 SPOT								46,992,000,000.00		6,600,000	1,395,416,600
Total For TN23								46,992,000,000.00		6,600,000	1,395,416,600
TN23/R On 06/11/2023 Spot Bond			100.00000	24.15963	100.00000	24.10557			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.49500	103.95695	8.49500	103.93305			0.00	0	7,647,239,700
Total TN25 SPOT									0.00	0	7,647,239,700
Total For TN25									0.00	0	7,647,239,700
TN25/R On 19/08/2025 Spot Bond			100.00000	12.14984	100.00000	12.12265			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			8.85500	102.85586	8.85500	102.83125		5,313,000,000,000.00		600,000,000	8,274,494,500
Total TN27 SPOT								5,313,000,000,000.00		600,000,000	8,274,494,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN27									5,313,000,000,000.00	600,000,000	8,274,494,50
TN27/R On 14/11/2027 Spot Bond			100.00000	11.73350	100.00000	11.70725			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.37000	104.91070	10.37000	104.88156			0.00	0	1,200,000,00
Total TN30 SPOT									0.00	0	1,200,000,00
Total For TN30									0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.67517	8.00000	120.64916			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.97000	95.07808	11.97000	95.04771		28,728,000,000,000.00	2,400,000,000	3,270,000,00	
Total TN40 SPOT								28,728,000,000,000.00	2,400,000,000	3,270,000,00	
Total For TN40								28,728,000,000,000.00	2,400,000,000	3,270,000,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.22939	10.75000	104.19940			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	98.99155			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.24000	107.11628	6.24000	107.09810			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.19704			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.26600			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.17838			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.39319			0.00	0	
Total TRA4A2 SPOT									0.00	0	
Total For TRA4A2									0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.70897			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.53000	111.02228	6.53000	111.00268				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.67333				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.70897				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.29918	8.62000	103.27523				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.83565				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.73805				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	99.94341				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	99.68733				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	99.32944				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	99.18611				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	98.16767				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	97.70051				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	97.78562				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	99.58014				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	99.17420				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.08538				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	96.90439				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP256 On 14/02/2022 Spot Bond					0.00000	95.48368				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.45766				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.59260				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.46823				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.63055				0.00	0	
Total TUHF02 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 TUHF02										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.90145				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.87014				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.53418				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.45403				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.37652				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.34499				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.22258				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.14396				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			150,000,000,000,000.00	11,500,000,000	11,500,000,000	11,500,000,000
Total TWC366 SPOT									50,000,000,000,000.00	11,500,000,000	11,500,000,000	11,500,000,000
Total For TWC366									50,000,000,000,000.00	11,500,000,000	11,500,000,000	11,500,000,000
UG21 On 02/03/2021 Spot Bond			6.94000	100.00000	6.94000	99.98098			0.00	0	61,164,800	61,164,800
Total UG21 SPOT									0.00	0	61,164,800	61,164,800
Total For UG21									0.00	0	61,164,800	61,164,800
UG26 On 09/03/2026 Spot Bond			9.22500	108.01504	9.22500	107.98813			0.00	0	12,066,100	12,066,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UG26 SPOT										0.00	0	12,066,10
Total For UG26										0.00	0	12,066,10
VKE10 On 08/07/2022 Spot Bond					0.00000	100.74671				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.56086				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.43251				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.00138				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.08302				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.19807				0.00	0	200,000,00
Total VKE15 SPOT										0.00	0	200,000,00
Total For VKE15										0.00	0	200,000,00
VKE16 On 14/02/2025 Spot Bond					0.00000	100.20561				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.12669				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.90118				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.95500	103.28021	4.95500	103.26635				0.00	0	135,161,00
Total WSP5 SPOT										0.00	0	135,161,00
Total For WSP5										0.00	0	135,161,00
WSP5/I On 28/05/2021 Spot Bond			100.00000	84.38606	100.00000	84.19978				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT									1.22e+017	4,350,930,805,850	716,001,707,60
Total for SPOT :									1.22e+017	350,930,805,850	716,001,707,60
Total Futures									1.22e+017	350,930,851,886	716,002,751,95
Total Options									4 272 785.24	1,500	136,33
Grand Total:									1.22e+017	350,930,853,386	716,002,888,25