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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/03/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/05/2021	Bond Future			11.49446	75.13324	11.47712	75.22472			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.75137	75.93349	11.73311	76.02682			0.00	0	
ES33	On	04/11/2021	Bond Future			12.01097	72.98931	11.99181	73.08422			0.00	0	
ES33	On	03/02/2022	Bond Future			12.28938	73.80982	12.26930	73.90609			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.05400	73.41473	12.04684	73.45663			0.00	0	4,71
ES42	On	05/08/2021	Bond Future			12.29913	74.19745	12.29150	74.24063			0.00	0	
ES42	On	04/11/2021	Bond Future			12.54874	70.75149	12.54065	70.79574			0.00	0	
ES42	On	03/02/2022	Bond Future			12.80745	71.54746	12.79892	71.59255			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	06/05/2021	Bond Future			150.02909	150.02909	150.52850	150.52850			0.00	0	7,71
I2025	On	05/08/2021	Bond Future			150.13402	150.13402	150.64046	150.64046			0.00	0	
I2025	On	04/11/2021	Bond Future			151.81117	151.81117	152.32441	152.32441			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			151.99412	151.99412	152.51383	152.51383			0.00	0	
Total I2025 Future												0.00	0	7,76
Total For I2025												0.00	0	7,76
I2029	On	06/05/2021	Bond Future			107.39412	107.39412	107.14380	107.14380			0.00	0	2,38
I2029	On	05/08/2021	Bond Future			108.56477	108.56477	108.31294	108.31294			0.00	0	
I2029	On	04/11/2021	Bond Future			108.62721	108.62721	108.37329	108.37329			0.00	0	
I2029	On	03/02/2022	Bond Future			109.87265	109.87265	109.61627	109.61627			0.00	0	
Total I2029 Future												0.00	0	2,38
Total For I2029												0.00	0	2,38
I2033	On	06/05/2021	Bond Future			101.48592	101.48592	101.46836	101.46836			0.00	0	9,58
I2033	On	05/08/2021	Bond Future			102.59203	102.59203	102.57542	102.57542			0.00	0	
I2033	On	04/11/2021	Bond Future			102.51349	102.51349	102.49733	102.49733			0.00	0	
I2033	On	03/02/2022	Bond Future			103.68874	103.68874	103.67292	103.67292			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			115.70110	115.70110	115.75699	115.75699			0.00	0	7,78
I2038	On	05/08/2021	Bond Future			115.24059	115.24059	115.29826	115.29826			0.00	0	
I2038	On	04/11/2021	Bond Future			116.52810	116.52810	116.58728	116.58728			0.00	0	
I2038	On	03/02/2022	Bond Future			116.11198	116.11198	116.17227	116.17227			0.00	0	
Total I2038 Future												0.00	0	7,78
Total For I2038												0.00	0	7,78
I2046	On	06/05/2021	Bond Future			103.52062	103.52062	103.76747	103.76747			0.00	0	14,88
I2046	On	05/08/2021	Bond Future			104.64904	104.64904	104.89982	104.89982			0.00	0	
I2046	On	04/11/2021	Bond Future			104.01075	104.01075	104.26505	104.26505			0.00	0	
I2046	On	03/02/2022	Bond Future			105.20342	105.20342	105.46112	105.46112			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			107.05387	107.05387	106.93389	106.93389			0.00	0	10,98
I2050	On	05/08/2021	Bond Future			106.29329	106.29329	106.17316	106.17316			0.00	0	
I2050	On	04/11/2021	Bond Future			107.48080	107.48080	107.36012	107.36012			0.00	0	
I2050	On	03/02/2022	Bond Future			106.76572	106.76572	106.64393	106.64393			0.00	0	
Total I2050 Future												0.00	0	10,98
Total For I2050												0.00	0	10,98
R186	On	06/05/2021	Bond Future			7.43670	117.90046	7.46403	117.76647		6.81	30,654,119.60	260	106,17
R186	On	05/08/2021	Bond Future			7.63080	113.87598	7.65957	113.74186		6.60	0.00	0	
R186	On	04/11/2021	Bond Future			7.82616	115.12203	7.85656	114.98735		6.56	0.00	0	
R186	On	03/02/2022	Bond Future			8.04119	111.13457	8.07353	110.99881		6.50	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												30,654,119.60	260	106,17
R186	On	06/05/2021	Bond Future	10.77	Call			14,838.89000	14.83889	14,972,870	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.01000	0.00001	0,000	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,879.92000	14.87992	15,013,900	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.01000	0.00001	0,000	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,797.84000	14.79784	14,931,820	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.01000	0.00001	0,000	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			993.89000	0.99389	1,024,340	6.75	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,801.06000	1.80106	1,697,520	6.75	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.63	Call			4,974.01000	4.97401	5,075,390	7.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			565.44000	0.56544	532,700	7.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,903.61000	4.90361	5,001,250	7.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			583.68000	0.58368	547,200	7.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			4,938.77000	4.93877	5,038,200	7.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			574.50000	0.57450	539,810	7.07	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,100.60000	3.10060	3,160,710	6.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			2,029.42000	2.02942	1,954,850	6.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,126.46000	3.12646	3,187,320	6.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			2,011.55000	2.01155	1,937,730	6.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,074.86000	3.07486	3,134,210	6.69	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,047.42000	2.04742	1,972,090	6.69	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,624.80000	4.62480	4,571,940	6.24	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,290.24000	1.29024	1,372,250	6.23	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,683.01000	4.68301	4,629,260	6.23	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,304.64000	1.30464	1,387,100	6.24	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,653.85000	4.65385	4,600,550	6.24	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,319.14000	1.31914	1,402,040	6.24	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												30,654,119.60	260	121,35
R197	On	06/05/2021	Bond Future			319.61257	319.61257	319.62098	319.62098			0.00	0	2,07
R197	On	05/08/2021	Bond Future			315.09367	315.09367	315.10556	315.10556			0.00	0	
R197	On	04/11/2021	Bond Future			318.61433	318.61433	318.62873	318.62873			0.00	0	
R197	On	03/02/2022	Bond Future			314.16903	314.16903	314.18487	314.18487			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			226.66791	226.66791	226.62764	226.62764			0.00	0	8,02
R202	On	05/08/2021	Bond Future			224.88794	224.88794	224.84958	224.84958			0.00	0	
R202	On	04/11/2021	Bond Future			227.40028	227.40028	227.36342	227.36342			0.00	0	
R202	On	03/02/2022	Bond Future			225.70598	225.70598	225.66947	225.66947			0.00	0	

Contract 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			5.36590	105.55267	5.38850	105.51323		1.73		0.00	0	40,95
R2023	On	05/08/2021	Bond Future			5.55344	106.67694	5.57920	106.63824		1.87		0.00	0	
R2023	On	04/11/2021	Bond Future			5.77587	103.93617	5.80616	103.89786		1.72		0.00	0	
R2023	On	03/02/2022	Bond Future			6.09894	105.10405	6.13649	105.06573		1.55		0.00	0	
Total R2023 Future												0.00	0	40,95	
R2023	On	06/05/2021	Bond Future	7.57	Call			3,715.90000	3.71590	3,755,170	2.36		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.20000	0.00020	0,030	2.36		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,732.52000	3.73252	3,771,800	2.36		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.19000	0.00019	0,030	2.36		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,699.28000	3.69928	3,738,540	2.36		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.21000	0.00021	0,030	2.36		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			716.89000	0.71689	707,020	1.81		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			299.51000	0.29951	327,340	1.80		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			735.08000	0.73508	724,210	1.80		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			305.49000	0.30549	333,810	1.81		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			725.95000	0.72595	715,570	1.81		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			311.53000	0.31153	340,360	1.81		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			174.81000	0.17481	137,540	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,303.84000	1.30384	1,228,260	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			170.16000	0.17016	131,480	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,324.87000	1.32487	1,247,880	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			172.35000	0.17235	134,370	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,314.22000	1.31422	1,237,930	1.48		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,258.83000	1.25883	1,246,390	1.40		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			164.37000	0.16437	190,430	1.40		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,250.63000	1.25063	1,238,370	1.40		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			160.05000	0.16005	185,740	1.40		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,267.04000	1.26704	1,254,410	1.40		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			162.20000	0.16220	188,080	1.40		0.00	0	
Total R2023 Option												0.00	0		
Total For R2023												0.00	0	40,95	
R2030	On	06/05/2021	Bond Future			9.16619	95.28641	9.18339	95.18925		11.33		9,052,208.95	95	113,44
R2030	On	05/08/2021	Bond Future			9.37886	92.29636	9.39668	92.19916		11.24		0.00	0	
R2030	On	04/11/2021	Bond Future			9.58220	93.30666	9.60068	93.20913		11.00		0.00	0	
R2030	On	03/02/2022	Bond Future			9.80311	90.35122	9.82239	90.25301		11.03		0.00	0	
Total R2030 Future												9,052,208.95	95	113,44	
R2030	On	06/05/2021	Bond Future	11.70	Call			12,907.61000	12.90761	13,004,070	12.49		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/05/2021	Bond Future	11.70	Put			4.17000	0.00417	3,470	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			4.32000	0.00432	3,600	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			1,247.47000	1.24747	1,234,040	11.13	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			2,577.15000	2.57715	2,466,560	11.13	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			5,134.46000	5.13446	5,018,780	10.69	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			332.58000	0.33258	314,060	10.69	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			2,903.42000	2.90342	2,787,830	11.06	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			1,054.44000	1.05444	1,036,010	11.06	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			1,137.64000	1.13764	1,121,320	11.09	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			2,755.37000	2.75537	2,641,890	11.09	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			1,363.80000	1.36380	1,353,540	11.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			2,406.57000	2.40657	2,299,150	11.17	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			2,048.65000	2.04865	2,044,810	11.33	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			1,673.59000	1.67359	1,572,590	11.33	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			2,371.16000	2.37116	2,368,080	11.41	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			1,436.71000	1.43671	1,336,470	11.41	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			3,254.12000	3.25412	3,134,540	10.99	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			882.16000	0.88216	859,740	10.99	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			1,623.87000	1.62387	1,523,020	11.35	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			2,111.16000	2.11116	2,107,470	11.35	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			9,363.81000	9.36381	9,455,510	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			46.82000	0.04682	41,360	12.49	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			4,600.82000	4.60082	4,626,200	12.03	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			559.90000	0.55990	488,120	12.03	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,958.08000	1.95808	1,953,280	11.31	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			1,751.70000	1.75170	1,649,740	11.31	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,290.36000	7.29036	7,189,460	10.63	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			102.95000	0.10295	99,210	10.63	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			8,359.23000	8.35923	8,447,670	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			84.09000	0.08409	75,370	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			5,125.32000	5.12532	5,164,780	12.20	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			12,953.91000	12.95391	13,050,380	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			4.03000	0.00403	3,340	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			12,861.28000	12.86128	12,957,720	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			447.80000	0.44780	390,100	12.20	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,944.32000	1.94432	1,840,170	11.27	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			1,755.58000	1.75558	1,748,590	11.27	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			13,388.08000	13.38808	13,484,080	12.25	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			6,256.87000	6.25687	6,318,600	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			208.90000	0.20890	217,700	10.62	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	8.95	Put		4,100.25000	4.10025	4,005,660	10.90	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		1,623.46000	1.62346	1,626,070	10.90	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		2,574.14000	2.57414	2,494,380	11.21	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,864.18000	2.86418	2,881,620	11.21	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		941.25000	0.94125	905,780	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		64.07000	0.06407	62,870	12.25	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		6,295.26000	6.29526	6,359,360	12.15	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		929.19000	0.92919	896,090	12.15	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		6,333.74000	6.33374	6,400,340	12.16	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		917.26000	0.91726	886,660	12.16	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		5,840.38000	5.84038	5,872,850	11.99	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		1,082.20000	1.08220	1,017,470	11.99	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		4,735.49000	4.73549	4,636,120	10.78	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		1,293.58000	1.29358	1,291,410	10.78	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		10,086.28000	10.08628	9,997,880	10.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,597.02000	1.59702	1,514,930	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		6,657.07000	6.65707	6,671,740	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call		9,761.79000	9.76179	9,808,220	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,626.78000	1.62678	1,543,920	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		693.43000	0.69343	642,330	11.89	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		6,691.13000	6.69113	6,706,180	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,611.85000	1.61185	1,529,370	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,725.26000	6.72526	6,740,700	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		8,286.81000	8.28681	8,145,940	10.42	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		908.79000	0.90879	865,450	10.42	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		6,119.22000	6.11922	5,976,280	10.57	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,600.04000	1.60004	1,554,630	10.57	0.00	0	30
R2030	On	03/02/2022	Bond Future	9.43	Call		2,873.98000	2.87398	2,905,700	10.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		4,900.06000	4.90006	4,833,570	10.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		2,896.80000	2.89680	2,928,720	10.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		3,943.24000	3.94324	3,886,400	11.05	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		2,693.95000	2.69395	2,725,070	10.79	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		4,870.53000	4.87053	4,804,240	10.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		5,140.25000	5.14025	5,073,160	10.79	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call		2,920.06000	2.92006	2,951,850	10.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		4,841.47000	4.84147	4,775,050	10.85	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put		8,792.88000	8.79288	8,704,850	10.41	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		1,108.03000	1.10803	1,118,210	10.41	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call		3,727.13000	3.72713	3,768,500	11.05	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2030 Option												0.00	0	16,60	
Total For R2030												9,052,208.95	95	130,04	
R2032	On	06/05/2021	Bond Future			9.88641	90.14317	9.90901	90.00565		13.38		0.00	0	126,40
R2032	On	05/08/2021	Bond Future			10.09652	91.10366	10.11990	90.96573		12.88		0.00	0	
R2032	On	04/11/2021	Bond Future			10.30709	87.95533	10.33133	87.81663		13.22		0.00	0	
R2032	On	03/02/2022	Bond Future			10.52994	88.94419	10.55517	88.80429		12.71		0.00	0	
Total R2032 Future												0.00	0	126,40	
R2032	On	06/05/2021	Bond Future	12.11	Call			12,136.45000	12.13645	12,270,190	14.87		0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			20.43000	0.02043	16,650	14.87		0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			12,185.55000	12.18555	12,319,390	14.87		0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			3,568.90000	3.56890	3,630,680	13.75		0.00	0	70
R2032	On	06/05/2021	Bond Future	12.12	Put			19.83000	0.01983	16,150	14.87		0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			12,087.30000	12.08730	12,220,950	14.87		0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			21.04000	0.02104	17,170	14.87		0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			14,361.82000	14.36182	14,498,250	14.87		0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			4.80000	0.00480	3,710	14.87		0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			1,058.99000	1.05899	983,250	13.75		0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,791.72000	7.79172	7,892,960	14.09		0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			876.81000	0.87681	840,120	14.09		0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,833.45000	7.83345	7,935,010	14.09		0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			865.85000	0.86585	829,480	14.09		0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,750.04000	7.75004	7,850,970	14.09		0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			887.87000	0.88787	850,870	14.09		0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			7,565.67000	7.56567	7,353,800	12.51		0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,579.22000	1.57922	1,506,050	12.51		0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			8,751.51000	8.75151	8,779,650	14.30		0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			446.49000	0.44649	391,770	14.30		0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call			8,789.41000	8.78941	8,818,110	14.30		0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			1,382.28000	1.38228	1,271,720	14.30		0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			1,369.53000	1.36953	1,259,530	14.30		0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			8,713.67000	8.71367	8,741,250	14.30		0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			1,395.13000	1.39513	1,284,010	14.30		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			5,539.04000	5.53904	5,335,060	12.91		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,608.68000	2.60868	2,543,400	12.91		0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			13,177.52000	13.17752	13,261,500	14.30		0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			1,104.78000	1.10478	1,099,830	12.02		0.00	0	10
R2032	On	03/02/2022	Bond Future	10.66	Call			4,686.67000	4.68667	4,718,660	12.82		0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			4,108.67000	4.10867	4,000,760	12.82		0.00	0	0
R2032	On	03/02/2022	Bond Future	10.44	Call			4,059.95000	4.05995	4,083,060	12.67		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.42	Put			4,758.19000	4.75819	4,640,820	12.66		0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			4,087.69000	4.08769	4,111,080	12.68		0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			4,672.87000	4.67287	4,556,360	12.68		0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call			4,032.31000	4.03231	4,055,130	12.66		0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			6,772.78000	6.77278	6,640,080	12.23		0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			10,904.38000	10.90438	10,759,530	12.02		0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put			9,719.67000	9.71967	9,576,680	12.02		0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			1,376.67000	1.37667	1,373,580	12.02		0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call			2,508.61000	2.50861	2,515,810	12.23		0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			4,729.38000	4.72938	4,612,300	12.66		0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			4,701.05000	4.70105	4,584,260	12.67		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			4,005.10000	4.00510	4,027,630	12.66		0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call			3,273.45000	3.27345	3,288,380	12.47		0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			5,615.00000	5.61500	5,490,030	12.47		0.00	0	9
Total R2032 Option													0.00	0	4,45
Total For R2032													0.00	0	130,86
R2035	On	06/05/2021	Bond Future			10.55661	89.62976	10.53779	89.75309		14.69		0.00	0	99,42
R2035	On	05/08/2021	Bond Future			10.77147	90.58442	10.75171	90.71006		14.36		0.00	0	
R2035	On	04/11/2021	Bond Future			10.98635	87.10067	10.96567	87.22835		14.82		0.00	0	
R2035	On	03/02/2022	Bond Future			11.21683	88.07969	11.19520	88.20916		14.27		0.00	0	
Total R2035 Future													0.00	0	99,42
R2035	On	06/05/2021	Bond Future	12.36	Call			10,937.11000	10.93711	10,809,520	16.50		0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			77.93000	0.07793	73,670	16.50		0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			1,057.54000	1.05754	1,051,730	15.56		0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			2,299.66000	2.29966	2,187,720	14.75		0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			2,219.62000	2.21962	2,231,010	14.75		0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			4,218.54000	4.21854	4,263,680	14.04		0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			1,818.25000	1.81825	1,714,860	14.57		0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			907.53000	0.90753	900,930	15.77		0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			4,793.78000	4.79378	4,663,850	15.77		0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			13,764.49000	13.76449	13,639,600	16.50		0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			79.91000	0.07991	75,580	16.50		0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			4,326.35000	4.32635	4,197,210	15.56		0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			3,277.92000	3.27792	3,154,990	15.12		0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			6,767.89000	6.76789	6,635,920	16.50		0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			476.82000	0.47682	468,180	16.50		0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			13,053.72000	13.05372	12,928,310	16.50		0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			932.62000	0.93262	854,430	14.04		0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put			2,728.88000	2.72888	2,748,820	14.57		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	12.02	Put		175.85000	0.17585	169,280	16.50	0.00	0	2
R2035	On	06/05/2021	Bond Future	11.32	Call		5,617.96000	5.61796	5,486,960	16.13	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		697.11000	0.69711	689,440	16.13	0.00	0	2
R2035	On	06/05/2021	Bond Future	10.24	Put		3,359.43000	3.35943	3,390,380	14.36	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		17.72000	0.01772	16,160	16.50	0.00	0	6
R2035	On	06/05/2021	Bond Future	10.81	Put		1,518.30000	1.51830	1,518,700	15.12	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		10,989.18000	10.98918	10,861,650	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		76.00000	0.07600	71,800	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		10,885.04000	10.88504	10,757,380	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,374.16000	1.37416	1,281,780	14.36	0.00	0	2
R2035	On	06/05/2021	Bond Future	12.77	Put		26.34000	0.02634	24,260	16.50	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	12.02	Call		9,165.00000	9.16500	9,035,100	16.50	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	13.20	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		47,497.21000	47.49721	47,622,850	13.20	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	13.20	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		47,380.63000	47.38063	47,506,270	13.20	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	13.20	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,945.00000	1.94500	1,951,370	15.13	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.77	Call		3,484.96000	3.48496	3,380,470	14.38	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,368.66000	3.36866	3,389,810	14.38	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.02	Put		6,290.99000	6.29099	6,344,900	13.56	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		47,613.92000	47.61392	47,739,560	13.20	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,446.91000	1.44691	1,375,180	13.56	0.00	0	1
R2035	On	05/08/2021	Bond Future	11.37	Call		5,753.96000	5.75396	5,634,690	15.13	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		378.22000	0.37822	341,080	16.05	0.00	0	4
R2035	On	04/11/2021	Bond Future	11.75	Call		7,198.68000	7.19868	6,983,380	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,543.51000	2.54351	2,455,890	15.67	0.00	0	7
R2035	On	04/11/2021	Bond Future	11.08	Call		4,741.45000	4.74145	4,523,740	14.89	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		4,038.97000	4.03897	3,948,940	14.89	0.00	0	7
R2035	On	04/11/2021	Bond Future	10.23	Put		7,072.39000	7.07239	7,007,410	14.11	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,344.62000	2.34462	2,151,960	14.11	0.00	0	7
R2035	On	04/11/2021	Bond Future	12.52	Call		10,244.72000	10.24472	10,044,750	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,372.27000	1.37227	1,299,980	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		10,285.00000	10.28500	10,085,270	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,359.94000	1.35994	1,287,890	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		10,204.48000	10.20448	10,004,260	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		7,565.12000	7.56512	7,506,020	14.00	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,098.34000	2.09834	1,911,560	14.00	0.00	0	4
R2035	On	04/11/2021	Bond Future	10.62	Put		5,517.79000	5.51779	5,438,020	14.49	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,341.92000	3.34192	3,134,470	14.49	0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/11/2021	Bond Future	13.82	Call			15,662.10000	15.66210	15,497,280	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,384.70000	1.38470	1,312,160	16.05	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			4,931.83000	4.93183	4,815,590	14.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			4,783.41000	4.78341	4,796,640	14.25	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,479.35000	1.47935	1,410,950	13.51	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			4,963.10000	4.96310	4,846,610	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			4,754.94000	4.75494	4,767,920	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,994.12000	4.99412	4,877,390	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			4,726.29000	4.72629	4,739,030	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			5,470.67000	5.47067	5,350,550	14.37	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			4,315.00000	4.31500	4,324,350	14.37	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,313.15000	3.31315	3,209,930	13.81	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			6,673.82000	6.67382	6,700,070	13.81	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			11,171.44000	11.17144	11,232,510	13.51	0.00	0	
Total R2035 Option												0.00	0	14,81
Total For R2035												0.00	0	114,24
R2037	On	06/05/2021	Bond Future			10.79911	85.10393	10.78040	85.22576		15.79	10,212,471.60	120	129,57
R2037	On	05/08/2021	Bond Future			11.01608	81.75513	10.99644	81.87918		16.21	0.00	0	
R2037	On	04/11/2021	Bond Future			11.22182	82.65026	11.20130	82.77631		15.90	0.00	0	
R2037	On	03/02/2022	Bond Future			11.44244	79.32501	11.42100	79.45283		16.12	0.00	0	
Total R2037 Future												10,212,471.60	120	129,57
R2037	On	06/05/2021	Bond Future	12.43	Call			9,915.14000	9.91514	9,788,090	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			135.93000	0.13593	130,710	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			9,965.86000	9.96586	9,838,870	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			132.87000	0.13287	127,710	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			9,864.43000	9.86443	9,737,330	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			139.05000	0.13905	133,780	17.72	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			1,042.81000	1.04281	1,046,410	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			8,501.17000	8.50117	8,380,930	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			1,067.15000	1.06715	1,070,960	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			8,543.59000	8.54359	8,423,250	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			1,054.92000	1.05492	1,058,630	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			8,586.06000	8.58606	8,465,610	17.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			10,496.75000	10.49675	10,303,470	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,353.08000	1.35308	1,285,850	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			10,418.25000	10.41825	10,224,520	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,377.01000	1.37701	1,309,330	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			10,457.48000	10.45748	10,263,980	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,365.00000	1.36500	1,297,550	17.23	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	03/02/2022	Bond Future	11.46	Put		4,812.67000	4.81267	4,831,320	16.09	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,076.02000	5.07602	4,966,620	16.10	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		4,784.36000	4.78436	4,802,780	16.10	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,014.24000	5.01424	4,905,300	16.08	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		4,841.43000	4.84143	4,860,310	16.08	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,044.94000	5.04494	4,935,770	16.09	0.00	0	
Total R2037 Option											0.00	0	
Total For R2037											10,212,471.60	120	129,57
R2040	On	06/05/2021	Bond Future			10.93617	87.16357	10.91732	87.29438	15.99	0.00	0	79,0
R2040	On	05/08/2021	Bond Future			11.14887	83.58633	11.12907	83.71955	16.61	0.00	0	
R2040	On	04/11/2021	Bond Future			11.35022	84.50163	11.32953	84.63696	16.31	0.00	0	
R2040	On	03/02/2022	Bond Future			11.56597	80.94694	11.54435	81.08413	16.58	0.00	0	
Total R2040 Future											0.00	0	79,0
R2040	On	06/05/2021	Bond Future	12.43	Call		9,737.38000	9.73738	9,598,540	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		186.63000	0.18663	178,600	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,790.53000	9.79053	9,651,780	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		872.26000	0.87226	862,190	17.08	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,284.38000	5.28438	5,143,500	17.08	0.00	0	3
R2040	On	06/05/2021	Bond Future	13.38	Call		14,700.88000	14.70088	14,568,330	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		182.54000	0.18254	174,600	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,684.24000	9.68424	9,545,320	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		17.57000	0.01757	15,830	18.09	0.00	0	3
R2040	On	06/05/2021	Bond Future	12.42	Put		190.79000	0.19079	182,680	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		2,673.56000	2.67356	2,689,340	15.73	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		2,063.40000	2.06340	1,948,370	15.73	0.00	0	3
R2040	On	05/08/2021	Bond Future	12.48	Put		1,012.04000	1.01204	1,003,130	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,419.33000	9.41933	9,277,170	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,000.26000	1.00026	991,320	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,329.42000	9.32942	9,187,320	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		2,552.79000	2.55279	2,466,660	16.98	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,313.41000	5.31341	5,094,060	16.98	0.00	0	9
R2040	On	05/08/2021	Bond Future	14.80	Call		19,882.34000	19.88234	19,747,040	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,023.94000	1.02394	1,015,060	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		38.22000	0.03822	36,140	18.29	0.00	0	9
R2040	On	05/08/2021	Bond Future	12.48	Call		9,374.35000	9.37435	9,232,220	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		3,964.71000	3.96471	3,914,030	16.37	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,429.31000	3.42931	3,245,410	16.37	0.00	0	9
R2040	On	04/11/2021	Bond Future	12.90	Put		1,491.44000	1.49144	1,405,490	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,869.31000	10.86931	10,648,320	17.69	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/11/2021	Bond Future	12.91	Put		1,478.52000	1.47852	1,392,860	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,787.49000	10.78749	10,565,930	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,504.45000	1.50445	1,418,220	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,828.39000	10.82839	10,607,110	17.69	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,320.18000	5.32018	5,201,740	16.65	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		5,094.17000	5.09417	5,112,920	16.65	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,353.04000	5.35304	5,234,350	16.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		5,063.82000	5.06382	5,082,320	16.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,287.72000	5.28772	5,169,530	16.64	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		5,125.00000	5.12500	5,144,000	16.64	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											0.00	0	82,65
R2044	On	06/05/2021	Bond Future			11.02120	83.58055	11.00211	83.71369	16.85	0.00	0	61,8
R2044	On	05/08/2021	Bond Future			11.22657	80.09033	11.20653	80.22579	17.50	0.00	0	
R2044	On	04/11/2021	Bond Future			11.42075	80.96732	11.39980	81.10494	17.17	0.00	0	
R2044	On	03/02/2022	Bond Future			11.62860	77.49807	11.60670	77.63758	17.45	0.00	0	
Total R2044 Future											0.00	0	61,81
R2044	On	06/05/2021	Bond Future	12.44	Call		9,310.79000	9.31079	9,169,890	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		229.89000	0.22989	222,130	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		9,362.94000	9.36294	9,222,110	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		225.07000	0.22507	217,380	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,443.83000	1.44383	1,345,020	16.34	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		4,050.53000	4.05053	3,914,080	17.58	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		1,349.86000	1.34986	1,346,550	17.58	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		5,958.96000	5.95896	5,816,710	18.53	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		2,095.86000	2.09586	2,103,330	17.01	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		9,623.87000	9.62387	9,483,380	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		202.30000	0.20230	194,950	19.07	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		6,525.78000	6.52578	6,383,210	18.81	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		234.79000	0.23479	226,970	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		3,600.71000	3.60071	3,635,040	16.34	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		9,258.64000	9.25864	9,117,680	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		641.54000	0.64154	632,110	18.81	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		1,453.20000	1.45320	1,450,950	17.47	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,822.91000	3.82291	3,687,520	17.47	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		755.94000	0.75594	746,830	18.53	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		2,774.70000	2.77470	2,649,030	17.01	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		987.32000	0.98732	979,620	19.27	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		9,596.99000	9.59699	9,453,800	19.27	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/08/2021	Bond Future	12.61	Put		975.97000	0.97597	968,240	19.27	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		9,508.35000	9.50835	9,365,220	19.27	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		998.79000	0.99879	991,120	19.27	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		9,552.65000	9.55265	9,409,490	19.27	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		10,526.12000	10.52612	10,301,460	18.62	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,617.20000	1.61720	1,530,160	18.62	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		10,565.99000	10.56599	10,341,590	18.62	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,603.59000	1.60359	1,516,810	18.62	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		10,486.28000	10.48628	10,261,350	18.62	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,630.91000	1.63091	1,543,600	18.62	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		5,243.40000	5.24340	5,270,080	17.55	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,199.73000	5.19973	5,087,430	17.53	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		5,306.39000	5.30639	5,333,600	17.53	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,232.05000	5.23205	5,119,480	17.54	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		5,274.81000	5.27481	5,301,750	17.54	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,264.45000	5.26445	5,151,620	17.55	0.00	0	
Total R2044 Option											0.00	0	18,66
Total For R2044											0.00	0	80,41
R2048	On	06/05/2021	Bond Future			10.94076	82.81269	10.92120	82.95343	17.16	1,904,691.87	23	134,82
R2048	On	05/08/2021	Bond Future			11.13208	83.69471	11.11156	83.83790	16.93	0.00	0	
R2048	On	04/11/2021	Bond Future			11.32221	80.19870	11.30076	80.34402	17.51	0.00	0	
R2048	On	03/02/2022	Bond Future			11.52506	81.10018	11.50262	81.24749	16.83	0.00	0	
Total R2048 Future											1,904,691.87	23	134,82
R2048	On	06/05/2021	Bond Future	12.35	Call		9,473.59000	9.47359	9,326,210	19.46	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		225.03000	0.22503	218,390	19.46	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		9,526.80000	9.52680	9,379,470	19.46	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		1,982.31000	1.98231	1,867,680	16.84	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	12.36	Put		220.24000	0.22024	213,650	19.46	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		9,420.38000	9.42038	9,272,950	19.46	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		229.91000	0.22991	223,220	19.46	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Put		6,004.41000	6.00441	6,086,540	15.41	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		499.62000	0.49962	441,010	15.41	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	10.80	Put		2,864.08000	2.86408	2,890,190	16.84	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Put		5,860.80000	5.86080	5,901,430	16.40	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		2,139.20000	2.13920	2,036,640	16.40	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.51	Call		9,783.91000	9.78391	9,634,540	18.66	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		974.81000	0.97481	968,630	18.66	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		9,829.26000	9.82926	9,679,840	18.66	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		963.52000	0.96352	957,290	18.66	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2048	On	05/08/2021	Bond Future	12.50	Call		9,738.59000	9.73859	9,589,260	18.66	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		986.22000	0.98622	980,080	18.66	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		4,545.76000	4.54576	4,572,190	16.81	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,042.59000	3.04259	2,925,830	16.81	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.00	Put		9,311.02000	9.31102	9,391,030	15.36	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		823.22000	0.82322	760,040	15.36	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.30	Put		7,441.25000	7.44125	7,501,020	15.91	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,393.67000	1.39367	1,310,250	15.91	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.84	Put		1,549.66000	1.54966	1,464,960	19.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		10,922.15000	10.92215	10,692,400	19.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,536.38000	1.53638	1,451,950	19.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		10,840.67000	10.84067	10,610,380	19.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,563.04000	1.56304	1,478,070	19.01	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		10,881.40000	10.88140	10,651,380	19.01	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,197.12000	5.19712	5,083,970	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		5,346.10000	5.34610	5,380,260	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,230.52000	5.23052	5,117,080	16.82	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		5,313.58000	5.31358	5,347,450	16.82	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,164.12000	5.16412	5,051,260	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		5,379.13000	5.37913	5,413,580	16.81	0.00	0	
Total R2048 Option											0.00	0	7,60
Total For R2048											1,904,691.87	23	142,42
R209	On	06/05/2021	Bond Future			10.46203	69.24731	10.44279	69.35726	17.80	34,623,655.00	500	27,10
R209	On	05/08/2021	Bond Future			10.65052	69.98519	10.63042	70.09712	16.97	0.00	0	
R209	On	04/11/2021	Bond Future			10.83785	67.61068	10.81691	67.72436	17.37	0.00	0	1,70
R209	On	03/02/2022	Bond Future			11.03393	68.37079	11.01215	68.48600	16.69	0.00	0	
Total R209 Future											34,623,655.00	500	28,90
R209	On	06/05/2021	Bond Future	12.23	Call		9,314.91000	9.31491	9,202,020	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		96.75000	0.09675	93,810	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		9,359.08000	9.35908	9,246,210	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		6,055.42000	6.05542	6,126,970	16.63	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		344.42000	0.34442	306,020	16.63	0.00	0	2,10
R209	On	06/05/2021	Bond Future	10.35	Put		2,367.66000	2.36766	2,388,020	17.64	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		1,833.81000	1.83381	1,744,220	17.64	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call		2,575.58000	2.57558	2,474,860	17.92	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		4,748.79000	4.74879	4,805,010	16.87	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		615.90000	0.61590	562,170	16.87	0.00	0	5,00
R209	On	06/05/2021	Bond Future	11.00	Call		4,023.61000	4.02361	3,914,080	18.56	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		938.92000	0.93892	939,340	18.56	0.00	0	3,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/05/2021	Bond Future	10.00	Put		3,626.02000	3.62602	3,665,670	17.20	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		99.00000	0.09900	96,020	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		6,552.07000	6.55207	6,438,280	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		365.22000	0.36522	361,380	19.65	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put		2,691.59000	2.69159	2,717,510	17.54	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,575.75000	1.57575	1,491,720	17.54	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call		5,049.59000	5.04959	4,937,250	19.09	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		1,684.49000	1.68449	1,693,720	17.92	0.00	0	6,2!
R209	On	06/05/2021	Bond Future	12.24	Put		94.56000	0.09456	91,640	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		9,270.76000	9.27076	9,157,830	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		645.68000	0.64568	643,290	19.09	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call		9,403.21000	9.40321	9,290,380	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		92.40000	0.09240	89,520	19.65	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	10.00	Call		1,024.32000	1.02432	954,020	17.20	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,149.97000	7.14997	7,057,640	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,054.92000	1.05492	1,074,520	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,186.77000	7.18677	7,094,250	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,043.09000	1.04309	1,062,500	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,113.23000	7.11323	7,021,080	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,066.87000	1.06687	1,086,650	18.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,332.19000	8.33219	8,165,850	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,520.65000	1.52065	1,467,990	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,753.24000	1.75324	1,698,740	18.78	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	12.18	Call		8,365.87000	8.36587	8,199,650	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,507.80000	1.50780	1,455,260	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,399.58000	8.39958	8,233,490	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,495.03000	1.49503	1,442,620	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,145.35000	3.14535	2,982,290	17.14	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,899.99000	4.89999	4,850,610	17.14	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	9.50	Put		8,983.69000	8.98369	8,976,470	16.42	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,246.64000	1.24664	1,125,740	16.42	0.00	0	3,7!
R209	On	04/11/2021	Bond Future	12.00	Call		7,765.66000	7.76566	7,597,480	18.78	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,444.31000	4.44431	4,339,930	16.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		4,402.75000	4.40275	4,413,580	16.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,471.26000	4.47126	4,366,680	16.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		4,376.82000	4.37682	4,387,450	16.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,498.56000	4.49856	4,393,760	16.73	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		4,351.29000	4.35129	4,361,700	16.73	0.00	0	
Total R209 Option											0.00	0	59,57

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209											34,623,655.00	500	88,50	
R210	On	06/05/2021			198.54687	198.54687	198.27131	198.27131				0.00	0	1,18
R210	On	05/08/2021			200.71129	200.71129	200.43489	200.43489				0.00	0	
R210	On	04/11/2021			200.21340	200.21340	199.93546	199.93546				0.00	0	
R210	On	03/02/2022			202.50919	202.50919	202.22880	202.22880				0.00	0	
Total R210 Future											0.00	0	1,18	
Total For R210											0.00	0	1,18	
R212	On	06/05/2021			171.32570	171.32570	171.33823	171.33823				0.00	0	3,1
R212	On	05/08/2021			170.86130	170.86130	170.87583	170.87583				0.00	0	
R212	On	04/11/2021			172.77026	172.77026	172.78622	172.78622				0.00	0	
Total R212 Future											0.00	0	3,11	
Total For R212											0.00	0	3,11	
R213	On	06/05/2021			9.54294	85.38634	9.57002	85.23470		13.13		0.00	0	9,14
R213	On	05/08/2021			9.74426	86.29583	9.77231	86.14352		12.46		0.00	0	
R213	On	04/11/2021			9.94702	83.71037	9.97613	83.55702		12.73		0.00	0	
R213	On	03/02/2022			10.16574	84.65110	10.19607	84.49636		12.24		0.00	0	
Total R213 Future											0.00	0	9,14	
R213	On	06/05/2021	11.90	Call			11,820.69000	11.82069	11,969,860	14.45		0.00	0	
R213	On	06/05/2021	11.90	Put			12.25000	0.01225	9,780	14.45		0.00	0	
R213	On	06/05/2021	11.91	Call			11,866.09000	11.86609	12,015,330	14.45		0.00	0	
R213	On	06/05/2021	11.91	Put			11.87000	0.01187	9,470	14.45		0.00	0	
R213	On	06/05/2021	11.89	Call			11,775.25000	11.77525	11,924,360	14.45		0.00	0	
R213	On	06/05/2021	11.89	Put			12.63000	0.01263	10,100	14.45		0.00	0	
R213	On	05/08/2021	10.78	Call			6,281.86000	6.28186	6,396,260	13.58		0.00	0	
R213	On	05/08/2021	10.78	Put			1,042.98000	1.04298	1,005,070	13.58		0.00	0	
R213	On	05/08/2021	10.14	Call			3,928.06000	3.92806	4,017,200	12.80		0.00	0	
R213	On	05/08/2021	10.14	Put			1,964.62000	1.96462	1,901,450	12.80		0.00	0	
R213	On	05/08/2021	9.34	Put			4,130.78000	4.13078	4,028,650	12.19		0.00	0	
R213	On	05/08/2021	9.34	Call			1,742.54000	1.74254	1,792,720	12.19		0.00	0	
R213	On	05/08/2021	10.85	Call			6,544.05000	6.54405	6,660,770	13.58		0.00	0	
R213	On	05/08/2021	10.85	Put			957.51000	0.95751	921,920	13.58		0.00	0	
R213	On	05/08/2021	10.86	Call			6,581.81000	6.58181	6,698,860	13.58		0.00	0	
R213	On	05/08/2021	10.86	Put			945.77000	0.94577	910,510	13.58		0.00	0	
R213	On	05/08/2021	10.84	Call			6,506.37000	6.50637	6,622,760	13.58		0.00	0	
R213	On	05/08/2021	10.84	Put			969.37000	0.96937	933,450	13.58		0.00	0	
R213	On	04/11/2021	11.11	Call			7,241.17000	7.24117	7,285,300	13.76		0.00	0	
R213	On	04/11/2021	11.11	Put			1,545.82000	1.54582	1,436,600	13.76		0.00	0	
R213	On	04/11/2021	11.09	Call			7,173.26000	7.17326	7,216,350	13.76		0.00	0	
R213	On	04/11/2021	11.09	Put			1,573.84000	1.57384	1,463,580	13.76		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213	On	04/11/2021	Bond Future	11.10	Call		7,207.18000	7.20718	7,250,790	13.76		0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,559.78000	1.55978	1,450,040	13.76		0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call		3,859.16000	3.85916	3,909,320	12.17		0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		4,094.35000	4.09435	3,989,770	12.17		0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,516.40000	2.51640	2,549,300	11.79		0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		5,735.32000	5.73532	5,613,480	11.79		0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		9,585.84000	9.58584	9,441,070	11.55		0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		3,405.39000	3.40539	3,447,860	12.05		0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		4,567.94000	4.56794	4,455,670	12.05		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,429.71000	3.42971	3,472,500	12.06		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		4,540.39000	4.54039	4,428,440	12.06		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,380.83000	3.38083	3,422,990	12.04		0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,264.37000	1.26437	1,277,060	11.55		0.00	0	10
R213	On	03/02/2022	Bond Future	10.25	Put		3,848.77000	3.84877	3,748,730	12.24		0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,910.07000	2.91007	2,946,060	11.91		0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		5,171.80000	5.17180	5,053,050	11.91		0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		8,797.37000	8.79737	8,655,320	11.55		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		4,595.30000	4.59530	4,482,720	12.04		0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,075.49000	1.07549	1,085,460	11.55		0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		4,122.97000	4.12297	4,177,670	12.24		0.00	0	
Total R213 Option											0.00	0	90	
Total For R213											0.00	0	10,04	
R214	On	06/05/2021	Bond Future			10.88941	65.87879	10.88011	65.93220	19.55		0.00	0	13,90
R214	On	05/08/2021	Bond Future			11.07817	66.58048	11.06838	66.63518	18.62		0.00	0	
R214	On	04/11/2021	Bond Future			11.26564	64.03156	11.25538	64.08739	19.12		0.00	0	
R214	On	03/02/2022	Bond Future			11.46507	64.75127	11.45435	64.80799	18.34		0.00	0	
Total R214 Future											0.00	0	13,90	
R214	On	06/05/2021	Bond Future	12.26	Call		7,495.15000	7.49515	7,431,480	21.59		0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		281.25000	0.28125	270,990	21.59		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		7,537.32000	7.53732	7,473,750	21.59		0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		275.98000	0.27598	265,820	21.59		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		7,452.99000	7.45299	7,389,230	21.59		0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		286.60000	0.28660	276,250	21.59		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,417.46000	6.41746	6,369,170	20.31		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,480.85000	1.48085	1,487,260	20.31		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,451.68000	6.45168	6,403,320	20.31		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,465.99000	1.46599	1,472,330	20.31		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,485.96000	6.48596	6,437,530	20.31		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,451.25000	1.45125	1,457,520	20.31		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/11/2021	Bond Future	12.48	Put		1,847.96000	1.84796	1,774,310	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,926.64000	7.92664	7,796,790	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,876.88000	1.87688	1,802,860	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,958.36000	7.95836	7,828,700	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,862.37000	1.86237	1,788,540	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,990.11000	7.99011	7,860,630	20.68	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,469.16000	4.46916	4,390,430	18.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		4,704.71000	4.70471	4,682,700	18.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,415.92000	4.41592	4,337,390	18.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		4,758.16000	4.75816	4,736,350	18.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,442.63000	4.44263	4,364,000	18.24	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		4,731.49000	4.73149	4,709,580	18.24	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	13,95
Total for Bond											86,447,147.02	998	1,157,86
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 06/05/2021 GOVI			759.11800	759.11800	759.34600	759.34600				0.00	0	9;
GOVI On 05/08/2021 GOVI			767.11800	767.11800	767.35100	767.35100				0.00	0	
GOVI On 04/11/2021 GOVI			775.58900	775.58900	775.82600	775.82600				0.00	0	
GOVI On 03/02/2022 GOVI			784.29700	784.29700	784.53800	784.53800				0.00	0	
Total GOVI Future										0.00	0	97
GOVI On 06/05/2021 GOVI	678.68	Call			806,660.00000	80.66600	804,380,000			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			806,560.00000	80.65600	804,280,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	06/05/2021	GOVI	678.69	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		806,760.00000	80.67600	804,480,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call		482,210.00000	48.22100	479,880,000		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		482,110.00000	48.21100	479,780,000		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		482,010.00000	48.20100	479,680,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		474,160.00000	47.41600	471,790,000		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		474,060.00000	47.40600	471,690,000		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		474,260.00000	47.42600	471,890,000		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		82,120.00000	8.21200	84,530,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put		82,220.00000	8.22200	84,630,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put		82,020.00000	8.20200	84,430,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	97
Total for GOVI											0.00	0	97
AL37	On	06/05/2021	Index Future			780.12800	780.12800	779.38300	779.38300		0.00	0	
AL37	On	05/08/2021	Index Future			788.34900	788.34900	787.59900	787.59900		0.00	0	
AL37	On	04/11/2021	Index Future			797.05500	797.05500	796.29800	796.29800		0.00	0	
AL37	On	03/02/2022	Index Future			806.00400	806.00400	805.24000	805.24000		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	06/05/2021	Index Future			875.26500	875.26500	874.37400	874.37400		0.00	0	
AL7T	On	05/08/2021	Index Future			884.48900	884.48900	883.59300	883.59300		0.00	0	
AL7T	On	04/11/2021	Index Future			894.25600	894.25600	893.35200	893.35200		0.00	0	
AL7T	On	03/02/2022	Index Future			904.29700	904.29700	903.38300	903.38300		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	06/05/2021	Index Future			768.23600	768.23600	768.51400	768.51400		23,047,080.00	3	30
ALBI	On	05/08/2021	Index Future			776.33200	776.33200	776.61600	776.61600		0.00	0	
ALBI	On	04/11/2021	Index Future			784.90500	784.90500	785.19400	785.19400		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/02/2022	Index Future			793.71700	793.71700	794.01000	794.01000			0.00	0	
Total ALBI Future												23,047,080.00	3	30
Total For ALBI												23,047,080.00	3	30
IGOV	On	06/05/2021	Index Future			279.10200	279.10200	279.22500	279.22500			44,656,320.00	16	85
IGOV	On	05/08/2021	Index Future			282.11200	282.11200	282.23700	282.23700			0.00	0	
IGOV	On	04/11/2021	Index Future			285.29500	285.29500	285.42200	285.42200			0.00	0	
IGOV	On	03/02/2022	Index Future			288.56500	288.56500	288.69400	288.69400			0.00	0	
Total IGOV Future												44,656,320.00	16	85
Total For IGOV												44,656,320.00	16	85
Total for Index												67,703,400.00	19	1,20
JIBAR	f On	17/03/2021	Jibar Future			3.65500	96.34500	3.66500	96.33500			0.00	0	
JIBAR	f On	21/04/2021	Jibar Future			3.70500	96.29500	3.72500	96.27500			0.00	0	
JIBAR	f On	19/05/2021	Jibar Future			3.72000	96.28000	3.74000	96.26000			0.00	0	
JIBAR	f On	15/06/2021	Jibar Future			3.75500	96.24500	3.77500	96.22500			0.00	0	
JIBAR	f On	21/07/2021	Jibar Future			3.78000	96.22000	3.81000	96.19000			0.00	0	
JIBAR	f On	18/08/2021	Jibar Future			3.87000	96.13000	3.89000	96.11000			0.00	0	30,00
JIBAR	f On	15/09/2021	Jibar Future			3.89000	96.11000	3.92000	96.08000			0.00	0	
JIBAR	f On	15/12/2021	Jibar Future			4.20500	95.79500	4.24500	95.75500			0.00	0	
JIBAR	f On	16/03/2022	Jibar Future			4.45000	95.55000	4.50000	95.50000			0.00	0	
JIBAR	f On	15/06/2022	Jibar Future			4.74000	95.26000	4.79000	95.21000			0.00	0	47
JIBAR	f On	21/09/2022	Jibar Future			4.94500	95.05500	5.00500	94.99500			0.00	0	
JIBAR	f On	21/12/2022	Jibar Future			5.21500	94.78500	5.26500	94.73500			0.00	0	
Total Jibar Future												0.00	0	30,47
Total For JIBAR FUTURE												0.00	0	30,47
Total for Jibar												0.00	0	30,47
5Y STN	On	21/12/2021	Interest Rate Swap			90.75000	90.75000	90.75000	90.75000			0.00	0	5
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5
Total for Derivatives :												154,150,547.02	1,017	1,190,57
AA06	On	15/04/2021	Spot Bond					0.00000	100.65467			0.00	2,100,000,000	2,100,000,00
Total AA06 SPOT												0.00	2,100,000,000	2,100,000,00
Total For AA06												0.00	2,100,000,000	2,100,000,00
AA06/JI	On	15/04/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT												0.00	0	0
Total For AA06/JIBAR												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AA07 On 15/04/2021 Spot Bond			6.03500	104.09099	6.03500	104.03971			31,985,500,000,000.00	5,300,000,000	5,300,000,000
Total AA07 SPOT									1,985,500,000,000.00	5,300,000,000	5,300,000,000
Total For AA07									1,985,500,000,000.00	5,300,000,000	5,300,000,000
ABCPI3 On 07/12/2023 Spot Bond			3.67000	301.91982	3.67000	301.77948			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABF001 On 13/09/2026 Spot Bond					0.00000	99.86721			0.00	0	0
Total ABF001 SPOT									0.00	0	0
Total For ABF001									0.00	0	0
ABF003 On 18/07/2024 Spot Bond					0.00000	101.61932			0.00	0	0
Total ABF003 SPOT									0.00	0	0
Total For ABF003									0.00	0	0
ABF004 On 30/06/2026 Spot Bond			9.65000	101.77620	9.65000	101.69717			0.00	0	0
Total ABF004 SPOT									0.00	0	0
Total For ABF004									0.00	0	0
ABF007 On 01/12/2030 Spot Bond					0.00000	100.06409			0.00	0	0
Total ABF007 SPOT									0.00	0	0
Total For ABF007									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.19615			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.75637			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.29409			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.62984			0.00	0	0
Total ABFN18 SPOT									0.00	0	0
Total For ABFN18									0.00	0	0
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.87661			0.00	2,600,000,000	1,660,000,000
Total ABFN21 SPOT									0.00	2,600,000,000	1,660,000,000
Total For ABFN21									0.00	2,600,000,000	1,660,000,000
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.25450			0.00	0	0
Total ABFN22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.50298				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.79761				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.37405				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.30766				0.00	500,000,000	570,000,00
Total ABFN27 SPOT										0.00	500,000,000	570,000,00
Total For ABFN27										0.00	500,000,000	570,000,00
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.95369				0.00	0	60,000,00
Total ABFN28 SPOT										0.00	0	60,000,00
Total For ABFN28										0.00	0	60,000,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.87762				0.00	3,000,000,000	1,500,000,00
Total ABFN29 SPOT										0.00	3,000,000,000	1,500,000,00
Total For ABFN29										0.00	3,000,000,000	1,500,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.82636				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.24165				0.00	0	190,000,00
Total ABFN31 SPOT										0.00	0	190,000,00
Total For ABFN31										0.00	0	190,000,00
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.75274				0.00	0	220,000,00
Total ABFN32 SPOT										0.00	0	220,000,00
Total For ABFN32										0.00	0	220,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.75193				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.72087				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.86355				0.00	0	210,000,00

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 ABFN35 SPOT										0.00	0	210,000,00
Total For ABFN35										0.00	0	210,000,00
ABFN3i On 07/02/2026 Spot Bond					0.00000	100.20311				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.68627				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.52535				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3i On 16/09/2022 Spot Bond					0.00000	101.41587				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4i On 16/09/2024 Spot Bond					0.00000	101.17555				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.79382				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.05628				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.66754				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.68657				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4i On 14/10/2026 Spot Bond					0.00000	100.70022				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4i On 24/06/2025 Spot Bond					0.00000	100.99359				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.11398				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.11941				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.00648				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.29378				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.94016				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.25000	4.25000	4.25000	147.46452				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	79.96948	100.00000	79.42367				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.01000	7.01000	7.01000	137.19046				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	17.33132	100.00000	17.21239				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	101.29896				0.00	0	90,000,00
Total ABKS1 SPOT										0.00	0	90,000,00
Total For ABKS1										0.00	0	90,000,00
ABN05 On 18/04/2021 Spot Bond			2.96000	217.55888	2.96000	217.47018				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.61000	2.61000	2.61000	147.75524				0.00	0	
Total ABN61 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.13000	4.13000	4.13000	190.31255				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.71000	4.71000	4.71000	214.02049				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.86500	6.86500	6.86500	101.72119				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.29500	7.29500	7.29500	117.04449				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.52500	5.52500	5.52500	102.96975				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.05500	104.25297	5.05500	104.20987				0.00	0	420,000,00
Total ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			5.36500	107.91741	5.36500	107.87007				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.39500	110.05840	5.39500	110.00986				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.86000	117.28066	6.86000	117.21512				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.07000	116.45600	8.07000	116.37968				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			5.83500	113.78663	5.83500	113.73240				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.40500	106.14568	7.40500	106.08173				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.78836	100.00000	9.72280				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	314.43786				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.37000	169.73837	1.37000	169.69113				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.17000	10.17000	10.17000	103.71550				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.28239				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.24198				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.19168				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.19776				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.71416				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.23818				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.23818				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL201 On 20/12/2022 Spot Bond					0.00000	101.27258				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.27258				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	167.60461				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	169.33575				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.17351				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.16539				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.13506				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.28150				0.00	200,000,000	200,000,000
Total AECI01 SPOT										0.00	200,000,000	200,000,000
Total For AECI01										0.00	200,000,000	200,000,000
AECI02 On 11/09/2023 Spot Bond					0.00000	101.20392				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.42227				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.43784				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.11705				0.00	0	
Total AGL01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.69519				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	98.50257				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.62315				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.67654				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	100.52629				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	102.34350				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.67985				0.00	0	150,000,00
Total AHF2A3 SPOT										0.00	0	150,000,00
Total For AHF2A3										0.00	0	150,000,00
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.67985				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.79248				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.66111				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.65484				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.72372				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.79255				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.01750				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.08614				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.34873				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.16734				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.55500	107.80064	6.55500	107.74303				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.17630				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.18823				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.70787				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.44050				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.63274				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6B On 21/08/2024 Spot Bond					0.00000	100.17623				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.18814				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.27132				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.16431				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.18220				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.19412				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.29504				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.43500	112.39497	7.43500	112.32737				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.55500	110.23561	6.55500	110.17671				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.43500	94.64928	11.43500	94.56210				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.40000	168.04042	6.40000	167.92545				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.78551				0.00	0	
Total APF04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.59265				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.29386				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.51353				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.85441				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.05627				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.16810				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.17740				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.43474				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.16566				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.06000	228.98008	5.06000	228.84797				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.07500	206.56322	5.07500	206.44379				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	99.95638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.35000	168.27166	2.35000	168.21129				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	98.44239				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.45972				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.47531				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.39500	168.20479	2.39500	168.14383				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	54.84220				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.01880				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.02000	180.14122	5.02000	180.03788				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	

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 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16(On 08/08/2021 Spot Bond					0.00000	100.41019				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.22327				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	101.40083				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	101.37776				0.00	0	
Total ASN181 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 ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.06030				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.06000	103.45192	5.06000	103.39200				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.07038				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.08697				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.19382				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.17921				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.20192				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.06287				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.05737				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.37373				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.07431				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.28320				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.18038				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.17570				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	99.84714				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	101.04735				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	101.16137				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.49494				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.48500	4.48500	4.48500	100.50498				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.20500	5.20500	5.20500	90.81603				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.09824				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.25839				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.38723				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	

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 20/06/2024 Spot Bond					0.00000	101.10673				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.17000	101.97973	5.17000	101.91975				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.18156				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.07033				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.14662				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.13100				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.13100				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.06273				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.36351				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.10873				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.15119				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.54822				0.00	0	
Total ASN381 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 ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	99.85648				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	99.85648				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.34536				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.11884				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.16179				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.16618				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.11075				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.31292				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	99.99988				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	105.49751				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	101.04296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	101.04296				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	101.02606				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.05986				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.41404				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.82626				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.98615				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.64872				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.65498				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	100.13189				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	104.43239				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	100.84045				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	

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 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.14437				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.47919				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.56238				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	104.25179				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	100.12625				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	100.31499				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.14697				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.37364				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/05/2021 Spot Bond					0.00000	100.10760				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	100.14082				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.14292				0.00	0	
Total ASN489 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 ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.00825				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.01178				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.83470				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	99.96609				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	99.93851				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.87527				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.87527				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.93543				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.93142				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.79378				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.11263				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	101.87970	9.00000	101.82466			405,000,000,000.00	45,000,000	15,000,00	

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 ASN508 SPOT									405,000,000,000.00	45,000,000	15,000,000
Total For ASN508									405,000,000,000.00	45,000,000	15,000,000
ASN508 On 21/12/2026 Spot Bond			8.18000	101.71039	8.18000	101.65841			0.00	0	
Total ASN509 SPOT									0.00	0	
Total For ASN509									0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	101.74760	8.36000	101.69490			0.00	0	
Total ASN510 SPOT									0.00	0	
Total For ASN510									0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	101.74760	8.36000	101.69490			0.00	0	
Total ASN511 SPOT									0.00	0	
Total For ASN511									0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.81513			0.00	0	
Total ASN514 SPOT									0.00	0	
Total For ASN514									0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.70908			0.00	0	
Total ASN517 SPOT									0.00	0	
Total For ASN517									0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.60755			0.00	0	
Total ASN518 SPOT									0.00	0	
Total For ASN518									0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	100.88891	9.10000	100.81454			0.00	0	
Total ASN522 SPOT									0.00	0	
Total For ASN522									0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	101.07535	11.05000	100.98530			0.00	0	
Total ASN525 SPOT									0.00	0	
Total For ASN525									0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	101.07059	11.00000	100.98094			0.00	0	
Total ASN530 SPOT									0.00	0	
Total For ASN530									0.00	0	
ASN530 On 13/05/2021 Spot Bond					0.00000	100.21480			0.00	0	
Total ASN531 SPOT									0.00	0	
Total For ASN531									0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.50000	101.02291	10.50000	100.93727			0.00	0	
Total ASN532 SPOT									0.00	0	
Total For ASN532									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53 On 31/01/2024 Spot Bond			10.50000	101.02291	10.50000	100.93727				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.03255				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.49785				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.07876				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	101.03245	10.60000	100.94601				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	101.02964				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	102.42652	10.47000	100.93464				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	100.98121	10.55000	100.89425				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.45537				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	100.32479				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.32169				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.32169				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	100.27283				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	100.18188				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	100.15521				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.17873				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.15417				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	100.14894				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	100.12186				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	100.13540				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	100.13540				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.85504				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.05544				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN580 SPOT										0.00	0	7,000,000.00
Total For ASN580										0.00	0	7,000,000.00
BAW21 On 24/03/2022 Spot Bond			5.95500	107.56469	5.95500	107.51239				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.22324	9.30000	104.14475				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	100.27193				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.37752				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.16850				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.13272				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.89177				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.32000	102.05752	6.32000	102.00519				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.66873				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.24702				0.00	500,000,000	500,000.00
Total BAW35 SPOT										0.00	500,000,000	500,000.00
Total For BAW35										0.00	500,000,000	500,000.00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.22633				0.00	0	100,000.00
Total BAW36 SPOT										0.00	0	100,000.00
Total For BAW36										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
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.65565				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.43684				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.41949				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.75500	8.75500	8.75500	106.51120				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.30617				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.54246				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.78000	10.78000	10.78000	110.56200				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.21421				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.29855				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.02099				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.02110				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.00322				0.00	0	
Total BAYA77 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 BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.48047				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.48047				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.07697				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.52410				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.47994				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.52348				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.43609				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.52332				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 30/06/2021 Spot Bond					0.00000	101.69838				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.74105				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.74105				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.74105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.78487				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.74171				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.10179				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.82891				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.36889				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.72500	7.72500	7.72500	105.19703				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.45134				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.46965				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.85727				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.95478				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BGL07 On 03/09/2022 Spot Bond			7.55500	106.03581	7.55500	105.97173			0.00	0	
Total BGL07 SPOT									0.00	0	
Total For BGL07									0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.03709			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.99369			0.00	0	
Total BGL10 SPOT									0.00	0	
Total For BGL10									0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.45500	104.97148	7.45500	104.90795			0.00	0	80,000,00
Total BGL11 SPOT									0.00	0	80,000,00
Total For BGL11									0.00	0	80,000,00
BGL12 On 20/08/2021 Spot Bond					0.00000	101.45364			0.00	0	
Total BGL12 SPOT									0.00	0	
Total For BGL12									0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.55500	102.82313	6.55500	102.76935			0.00	0	
Total BGL13 SPOT									0.00	0	
Total For BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.29755			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.84423			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.16814			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.46617			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.93504			0.00	0	
Total BGL18 SPOT									0.00	0	
Total For BGL18									0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.74967			0.00	0	
Total BGL19 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 BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.96694				0.00	15,015,200	7,507,60
Total BGT01 SPOT										0.00	15,015,200	7,507,60
Total For BGT01										0.00	15,015,200	7,507,60
BID08 On 30/06/2022 Spot Bond					0.00000	101.55138				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.33683				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.53014				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.29500	111.03589	6.29500	110.97888				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.91228				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.13856				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.12645				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.56725				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.62370				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.91721				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.21100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	95.81600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.18000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.27445				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.99612				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.57140				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.91663				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.20947				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.36577				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.85179				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.71136				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF24 On 03/08/2021 Spot Bond					0.00000	100.42626				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF25 On 03/08/2022 Spot Bond					0.00000	100.45887				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF26 On 12/10/2021 Spot Bond					0.00000	100.70058				0.00	4,000,000,000	2,000,000,000
Total BPPF26 SPOT										0.00	4,000,000,000	2,000,000,000
Total For BPPF26										0.00	4,000,000,000	2,000,000,000
BPPF27 On 12/10/2023 Spot Bond					0.00000	100.75443				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF28 On 03/11/2021 Spot Bond					0.00000	100.40748				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.42623				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.44253				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.06541				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.38401				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			5.15500	104.68271	5.15500	104.63873				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.30437				0.00	0	
Total CBL28 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 CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.26332				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.22000	113.68963	7.22000	113.62319				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.57000	114.22389	7.57000	114.15397			16,135,455,000,000.00	2,131,500,000	2,131,500,000	
Total CCT02 SPOT									16,135,455,000,000.00	2,131,500,000	2,131,500,000	
Total For CCT02									16,135,455,000,000.00	2,131,500,000	2,131,500,000	
CCT03 On 15/03/2025 Spot Bond			8.10000	110.11067	8.10000	110.03824			0.00	0	0	
Total CCT03 SPOT									0.00	0	0	
Total For CCT03									0.00	0	0	
CCT04 On 17/07/2027 Spot Bond			9.52000	104.43042	9.52000	103.03861			0.00	0	0	
Total CCT04 SPOT									0.00	0	0	
Total For CCT04									0.00	0	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.67841			0.00	0	0	
Total CGR42 SPOT									0.00	0	0	
Total For CGR42									0.00	0	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.52793			0.00	0	0	
Total CGR43 SPOT									0.00	0	0	
Total For CGR43									0.00	0	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.63675			0.00	0	0	
Total CGR45 SPOT									0.00	0	0	
Total For CGR45									0.00	0	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.08590			0.00	0	0	
Total CGR46 SPOT									0.00	0	0	
Total For CGR46									0.00	0	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.09166			0.00	0	0	
Total CGR47 SPOT									0.00	0	0	
Total For CGR47									0.00	0	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.85398			0.00	0	0	
Total CGR50 SPOT									0.00	0	0	
Total For CGR50									0.00	0	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.90667			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.73001				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.00632	3.14000	158.86044				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.32000	2.32000	2.32000	158.96536				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.84038	4.77000	112.21300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	104.25700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.82832				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.32500	113.55050	7.32500	113.48282				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	
CLN365 On 20/03/2024 Spot Bond			8.70700	117.23041	8.70700	125.27100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.53299				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.64622				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37 On 20/03/2024 Spot Bond					0.00000	107.29796				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2021 Spot Bond			6.15000	104.72825	6.15000	104.67544				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	103.83205	10.98000	103.74011				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	117.70800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	101.09366				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	122.83777	6.50000	120.68900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	107.32100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN38 On 20/03/2021 Spot Bond					0.00000	101.15114				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.16135				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.29675				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.29431				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN44 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 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 CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			6.05000	104.34080	6.05000	104.28959				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.32000	168.31626	2.32000	168.25630				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.31000	133.81169	5.31000	133.73147				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.75000	131.67870	5.75000	131.59511				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.97000				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.26572				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.31748				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.46033				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.75500	103.03688	6.75500	102.98017				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.25654				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.27680				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.55177				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN470 On 19/11/2022 Spot Bond					0.00000	100.26386				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN471 On 23/06/2021 Spot Bond					0.00000	100.20800				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN472 On 29/11/2021 Spot Bond			100.00000	61.98447	100.00000	61.56932				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN481 On 20/05/2021 Spot Bond					0.00000	100.30832				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.39780				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	100.52636				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.25000	104.94622	6.25000	104.89301				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	103.68636	10.16000	104.97200				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN486 On 28/07/2022 Spot Bond			6.55500	104.37338	6.55500	104.31761				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.54277				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN49: On 20/06/2022 Spot Bond					0.00000	101.36159				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.06776				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			6.95500	109.61283	6.95500	109.55176				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.25367				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49: On 20/05/2021 Spot Bond					0.00000	100.17990				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	100.88216				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.93257				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.27438				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 24/10/2022 Spot Bond					0.00000	101.41383				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50: On 20/12/2022 Spot Bond					0.00000	101.63474				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51: On 11/10/2022 Spot Bond					0.00000	101.48312				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51: On 14/11/2022 Spot Bond					0.00000	93.76566				0.00	0	
Total CLN511 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 CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	99.81223	9.96000	99.73185				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.52219	10.01000	103.43889				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.13983				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.76712	9.60000	102.71527				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	99.89784				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.06407				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.28756				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	99.97515	9.20000	99.90066				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.58432				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.10954				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.66808				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.07310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.53319				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	99.90489				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	99.89784				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.26252				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.76122				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.95000	106.34681	8.95000	106.26967				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.39543				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.60974				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.86755				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	134.40100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.06394				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 17/01/2024 Spot Bond					0.00000	100.84880				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.42000	107.29573	8.42000	107.22241				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.47000	109.83946	8.47000	109.76397				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.56000	109.29571	8.56000	109.21982				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	298.43059				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.30314				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.33088				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.14730				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.96127				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN56 On 20/12/2023 Spot Bond			100.00000		0.00000	123.70600				0.00	0	
Total CLN560 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 CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.36136				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	103.07296	10.19000	103.03217				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.42000	109.84841	8.42000	109.77335				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.40276				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.16277				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	103.29535				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	100.01474				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.34048				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN56 On 13/05/2021 Spot Bond					0.00000	100.32275				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	100.44353				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.65000	108.20424	8.65000	108.12832				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.34797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.57474				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.34226				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.85237				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.38372				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.72975				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.99651				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.36534				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.06014				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	101.44720				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.66111				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.05846				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN586 On 16/09/2025 Spot Bond					0.00000	101.32583				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.32672				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.13711				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.19368				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.41949				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.60075				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.73000	138.54015	3.73000	111.65928				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.14488				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.00247				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.14488				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.53037				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.93927				0.00	0	
Total CLN598 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 CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.93248				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.19368				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.19368				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	99.93000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.66424				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.40578				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.31393				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.97782				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.75499				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.17301				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.28100	9.32000	103.20349				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 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 CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61(On 23/07/2022 Spot Bond					0.00000	100.58266				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611On 14/04/2026 Spot Bond					0.00000	100.97102				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612On 07/03/2025 Spot Bond					0.00000	99.95640				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613On 22/08/2022 Spot Bond					0.00000	100.16711				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614On 30/11/2021 Spot Bond					0.00000	100.06006				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615On 30/09/2022 Spot Bond					0.00000	100.98182				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616On 20/12/2029 Spot Bond					0.00000	97.91800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617On 20/12/2024 Spot Bond					0.00000	102.91799				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618On 20/12/2022 Spot Bond					0.00000	101.33323				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619On 30/11/2021 Spot Bond					0.00000	100.05843				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620On 28/10/2024 Spot Bond					0.00000	100.53132				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	

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 28/10/2022 Spot Bond					0.00000	100.52942				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 28/04/2021 Spot Bond					0.00000	100.49029				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	93.87600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.62034				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.60500	105.20945	6.60500	105.15280				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.25578				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	89.91947				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			11.94500	62.18459	11.94500	83.02318				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2021 Spot Bond					0.00000	100.16239				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.12000	101.80282	9.12000	101.72760				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.25465				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	100.16452				0.00	0	
Total CLN632 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 CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.06887				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.37426				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.76868				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.16723				0.00	0	200,000,00
Total CLN636 SPOT										0.00	0	200,000,00
Total For CLN636										0.00	0	200,000,00
CLN63 On 19/08/2025 Spot Bond					0.00000	100.25351				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.43400				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.30538				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.27620				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.66489				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.16812				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.17049				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.55279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.17260				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.25351				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.06157				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.25351				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.20414				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.25351				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.79200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.41406				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.10789				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.93105				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN659 On 20/06/2023 Spot Bond					0.00000	101.20590				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	101.25237				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.84000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.27200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	106.66300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	130.35300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.36724				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.12742				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.30339				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.74879				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	103.24122				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.06852				0.00	0	
Total CLN670 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 CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.27998				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	99.94310				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.21644	139.28850	4.21644	113.13823				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.21644	139.28850	4.21644	113.13896				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 18/06/2021 Spot Bond					0.00000	101.68786				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.28564				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.30074				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 02/06/2021 Spot Bond					0.00000	100.04876				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.16129				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.47086				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.29055				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	99.96002				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.10876				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.14112				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.33880				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.32511				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.36341				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.36316				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.19161				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.96706				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.19167				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.34112				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	91.77699				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN695 On 07/07/2021 Spot Bond					0.00000	101.04830				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.44351				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	83.91041				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	82.33706				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.05690				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.05601				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.30779				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	86.94190				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	79.33059				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.85847				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	84.49639				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	85.87674				0.00	0	
Total CLN706 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 CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.30829				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.23794				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.16313				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	80.93976				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	81.18939				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	102.10870				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.28815				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.17122				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.17122				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.17122				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	79.95297				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.77356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	101.11151				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.92468				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.25511				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.05371				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.98352				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.07218				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.07218				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.07218				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.09240				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.09240				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.09240				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.55158			0.00	0	
Total CLN730 SPOT									0.00	0	
Total For CLN730									0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.62083			0.00	0	
Total CLN731 SPOT									0.00	0	
Total For CLN731									0.00	0	
CLN73(On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.27917			0.00	0	
Total CLN732 SPOT									0.00	0	
Total For CLN732									0.00	0	
CLN73(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	
CLN73(On 11/09/2026 Spot Bond					0.00000	100.34667			0.00	0	
Total CLN734 SPOT									0.00	0	
Total For CLN734									0.00	0	
CLN73(On 12/09/2022 Spot Bond					0.00000	100.37654			0.00	0	
Total CLN735 SPOT									0.00	0	
Total For CLN735									0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.72500	105.26277	7.72500	105.19703			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
CLNF1(On 17/08/2021 Spot Bond					0.00000	100.26252			0.00	0	
Total CLNF16 SPOT									0.00	0	
Total For CLNF16									0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.95500	111.66974	7.95500	111.59796			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			5.73000	105.14241	5.73000	105.09303			0.00	0	
Total COJ07 SPOT									0.00	0	
Total For COJ07									0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.57000	110.04498	9.57000	109.96023		1,914,000,000,000.00	200,000,000	100,000,000	
Total COJ08 SPOT								1,914,000,000,000.00	200,000,000	100,000,000	
Total For COJ08								1,914,000,000,000.00	200,000,000	100,000,000	
COJG0 On 09/06/2024 Spot Bond			6.73500	112.39022	6.73500	112.32888		0.00	0	69,100,000.00	
Total COJG01 SPOT								0.00	0	69,100,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COJG01										0.00	0	69,100,000,00
COT01 On 03/04/2023 Spot Bond			7.39000	107.14248	7.39000	107.07841				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.98000	105.45341	9.98000	105.36881				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.07000	99.30333	10.07000	99.22294				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			9.75500	9.75500	9.75500	106.49174				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.16909				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.19161				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.19193				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.01008				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.96691				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.64743				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.90824				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.16943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.09015				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.92372				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.77640				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.16460				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.19526				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.82000	8.82000	8.82000	108.07550				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.66761				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.17779				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.50500	102.64901	6.50500	102.59514				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.87000	105.93501	6.87000	105.87571		282,352,878,000.00		41,099,400	611,814,900	
Total DV23 SPOT								282,352,878,000.00		41,099,400	611,814,900	
Total For DV23								282,352,878,000.00		41,099,400	611,814,900	
DV23/R On 27/02/2023 Spot Bond			100.00000	28.34350	100.00000	28.15365				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	28.34350	100.00000	28.15365				0.00	0	
Total DV23/R2023 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 DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.42500	109.12422	6.42500	109.06704				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.47162	9.69000	100.39287				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.47162	9.69000	100.39287				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.42500	93.68680	11.42500	93.60058				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	100.49114	10.10000	100.40912				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.49114	10.10000	100.40912				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	100.06033				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.68436				0.00	35,688,000,000	35,688,000,000
Total DVF22 SPOT										0.00	35,688,000,000	35,688,000,000
Total For DVF22										0.00	35,688,000,000	35,688,000,000
DVF22f On 29/08/2022 Spot Bond					0.00000	99.00273				0.00	27,718,900,000	27,718,900,000
Total DVF22B SPOT										0.00	27,718,900,000	27,718,900,000
Total For DVF22B										0.00	27,718,900,000	27,718,900,000
DVF22c On 24/10/2022 Spot Bond					0.00000	100.77945				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.83137				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.44397				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.75137				0.00	0	
Total DVF26 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 DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.32035				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.05196				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.43087				0.00	0	300,000,00
Total DVFB25 SPOT										0.00	0	300,000,00
Total For DVFB25										0.00	0	300,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.49811				0.00	10,000,000,000	10,000,000,00
Total DVFB26 SPOT										0.00	10,000,000,000	10,000,000,00
Total For DVFB26										0.00	10,000,000,000	10,000,000,00
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.44140				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.41733				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.46651				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.18972				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.19859				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.59000	104.82541	4.59000	104.78658				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.96000	103.52626	5.96000	103.47588				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.86500	108.11653	6.86500	108.05607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.32000	102.45159	5.32000	102.39009				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.06000	91.82896	5.06000	91.77577				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	131.89678	2.25000	131.85053				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.27000	138.67887	4.29000	138.43149				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.30300	124.23254	4.30300	124.16819				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.34500	120.14852	4.34500	120.08589				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.96000	105.88495	4.96000	105.82472				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.03000	93.85504	5.03000	93.80089				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	131.89678	2.25000	131.85053				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	148.52303				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	146.15181				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	112.59315				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	111.63713				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	112.00442				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	110.31342				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	102.45879				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.88248				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.37769				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.93500	99.95124	5.93500	99.90253				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			9.14000	105.86620	9.14000	105.78782				0.00	0	36,200,000,00
Total EMM03 SPOT										0.00	0	36,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM03										0.00	0	36,200,000,00
EMM04 On 16/05/2028 Spot Bond			11.02500	11.02500	11.02500	97.42971				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.37500	11.37500	11.37500	101.87747				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.22000	105.66936	9.22000	104.02678				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.22000	9.22000	9.22000	105.04852				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.50500	11.50500	11.50500	79.46794				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.53000	10.53000	10.53000	102.70242				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.50500	11.50500	11.50500	97.34132				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.13097				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.01437				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	99.96082				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.95960				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.85902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	99.90444				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.36999				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.01694				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 12/03/2021 Spot Bond					0.00000	99.91493				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC46 On 10/11/2021 Spot Bond					0.00000	100.34660				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.02649				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.02724				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.68005				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	99.92632				0.00	0	100,000,00
Total EQT005 SPOT										0.00	0	100,000,00
Total For EQT005										0.00	0	100,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	100.49369				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.24414				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B' On 17/08/2022 Spot Bond					0.00000	100.23324				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.26150				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.23541				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.24626				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2' On 17/05/2022 Spot Bond					0.00000	100.22980				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.22456				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.25711				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.25500	107.70602	6.25500	107.65106			195,781,500,000,000.00	31,300,000,000	31,300,000,000	
Total ES23 SPOT									15,781,500,000,000.00	31,300,000,000	31,300,000,000	
Total For ES23									15,781,500,000,000.00	31,300,000,000	31,300,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.13858	10.00000	101.05682			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			8.33000	101.42418	8.33000	101.35597			38,698,242,842,000.00	4,645,647,400	7,260,809,400	
Total ES26 SPOT									18,698,242,842,000.00	4,645,647,400	7,260,809,400	
Total For ES26									18,698,242,842,000.00	4,645,647,400	7,260,809,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.37686	7.85000	103.31127			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.32000	74.61561	11.29500	74.68238			1,730,807,624,000.00	152,898,200	2,548,771,100	
Total ES33 SPOT									1,730,807,624,000.00	152,898,200	2,548,771,100	

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 For ES33									1,730,807,624,000.00	152,898,200	2,548,771,10
ES33/R On 15/09/2033 Spot Bond			7.50000	99.85772	7.50000	99.79681			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.86500	77.22701	11.86500	77.15367			1,114,047,564,000.00	93,893,600	3,702,600,60
Total ES42 SPOT									1,114,047,564,000.00	93,893,600	3,702,600,60
Total For ES42									1,114,047,564,000.00	93,893,600	3,702,600,60
ES42/R On 25/04/2042 Spot Bond			8.50000	103.11189	8.50000	103.04117			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	100.64047			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	99.98561			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	98.89320			0.00	0	100,000,00
Total EXX05 SPOT									0.00	0	100,000,00
Total For EXX05									0.00	0	100,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.18153			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.61056			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.16779			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.26855			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.28070			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.53865			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.06921				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.20034				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.20005				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.28500	6.28500	6.28500	103.41516				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.91055				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.34230				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			7.22500	105.40055	7.22500	105.33845			2,601,000,000,000.00	360,000,000	180,000,000	
Total FRB19 SPOT									2,601,000,000,000.00	360,000,000	180,000,000	
Total For FRB19									2,601,000,000,000.00	360,000,000	180,000,000	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.28263				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.86115				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.62104				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB23 On 20/09/2027 Spot Bond					0.00000	102.78944				0.00	200,000,000	100,000,000
Total FRB23 SPOT										0.00	200,000,000	100,000,000
Total For FRB23										0.00	200,000,000	100,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.37632				0.00	88,800,000	29,600,000
Total FRB24 SPOT										0.00	88,800,000	29,600,000
Total For FRB24										0.00	88,800,000	29,600,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.00973				0.00	1,191,400,000	3,573,800,000
Total FRB25 SPOT										0.00	1,191,400,000	3,573,800,000
Total For FRB25										0.00	1,191,400,000	3,573,800,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.08810				0.00	0	0
Total FRB26 SPOT										0.00	0	0
Total For FRB26										0.00	0	0
FRB27 On 03/06/2026 Spot Bond			8.92000	107.85618	8.92000	107.77863				0.00	0	0
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRB28 On 02/12/2025 Spot Bond					0.00000	103.13005				0.00	0	0
Total FRB28 SPOT										0.00	0	0
Total For FRB28										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			1.37500	169.73084	1.37500	169.68352				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.51000	2.51000	2.51000	310.77762				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.57500	2.57500	2.57500	147.94788				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.08000	191.00464	4.08000	190.90951				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.43000	4.43000	4.43000	100.90520				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	212.96292				0.00	0	0
Total FRBI33 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.81500	81.97390	5.81500	81.92164				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.29500	88.62954	5.29500	88.57653				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			3.91000	3.91000	3.91000	140.80102				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	94.91569				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
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			2.43000	168.15280	2.43000	168.09138				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.29000	166.88335	3.29000	166.81067				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.35554				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.24796				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	102.51788				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.99255				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.38367				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.56213				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	100.88313				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.16878				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	

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 20/12/2023 Spot Bond					0.00000	101.29281				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.11120				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.45953				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.18784				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	107.23249				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.12496				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	102.59067				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.63914				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.62662				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.28704				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.29193				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.49487				0.00	0	
Total FRC299 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 FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	101.87838				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.93479				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.13097				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	100.46580				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.10073				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.90176				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	101.10067				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.26845				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	101.39382				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	100.42519				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	101.33071				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.56969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.81219				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.39368				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.42610				0.00	0	200,000,00
Total FRC323 SPOT										0.00	0	200,000,00
Total For FRC323										0.00	0	200,000,00
FRC323 On 20/06/2026 Spot Bond					0.00000	101.28246				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.87375				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.72851				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.88818				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.10464				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.36831				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.71654				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	

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! On 31/05/2024 Spot Bond					0.00000	100.11973				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33! On 13/09/2021 Spot Bond					0.00000	107.09541				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33! On 25/04/2023 Spot Bond					0.00000	102.75477				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33! On 09/06/2021 Spot Bond					0.00000	99.94153				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33! On 07/12/2023 Spot Bond					0.00000	100.59576				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34! On 20/02/2024 Spot Bond					0.00000	100.78348				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34! On 20/12/2024 Spot Bond					0.00000	101.65237				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34! On 17/08/2021 Spot Bond					0.00000	100.22108				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34! On 21/12/2027 Spot Bond					0.00000	101.15121				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34! On 15/10/2022 Spot Bond					0.00000	100.76987				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34! On 03/08/2021 Spot Bond					0.00000	100.44257				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34! On 20/12/2025 Spot Bond					0.00000	101.49854				0.00	0	
Total FRC346 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 FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.72790				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.64293				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.60963				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.55275				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.11788				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.13356				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.61912				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	101.00659				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.62007				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.60568				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.51105				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.30880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.42561				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.18039				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.14581				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.07000	3.07000	3.07000	167.13684				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.01000	3.01000	3.01000	167.22597				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.99000	2.99000	2.99000	167.25570				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.70000	95.69851	4.70000	95.64645				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.96000	104.81250	4.96000	104.75264				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.85989				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.41207				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.84044				0.00	0	360,000,00
Total FRJ22 SPOT										0.00	0	360,000,00
Total For FRJ22										0.00	0	360,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.71950				0.00	0	110,000,00
Total FRJ23 SPOT										0.00	0	110,000,00
Total For FRJ23										0.00	0	110,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.98595				0.00	0	280,000,00
Total FRJ24 SPOT										0.00	0	280,000,00
Total For FRJ24										0.00	0	280,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.96259				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.31850				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.62266				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.82732				0.00	2,000,000,000	1,000,000,00
Total FRJ29 SPOT										0.00	2,000,000,000	1,000,000,00
Total For FRJ29										0.00	2,000,000,000	1,000,000,00
FRS100 On 15/01/2024 Spot Bond			4.48300	4.48300	4.48300	91.94604				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	105.85665				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.98408				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.53069				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.02000	103.99361	5.02000	103.93369				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.01000	207.88811	5.01000	207.76897				0.00	0	
Total FRS109 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 FRS109										0.00	0	
FRS11C On 31/01/2038 Spot Bond			5.16000	102.11252	5.16000	102.05254				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11Z On 07/12/2033 Spot Bond			5.04000	5.04000	5.04000	207.15606				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11Z On 31/01/2025 Spot Bond			3.46000	143.22890	3.46000	143.16452				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11E On 31/01/2038 Spot Bond			3.70500	123.84438	3.70500	123.78624				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11E On 31/01/2038 Spot Bond			4.96000	104.81250	4.96000	104.75264				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12C On 07/12/2033 Spot Bond			5.16000	204.84616	5.16000	204.72630				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12C On 07/12/2033 Spot Bond			5.21000	203.84418	5.21000	203.72412				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12C On 31/01/2025 Spot Bond			2.99000	116.87420	2.99000	145.68219				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12C On 07/12/2033 Spot Bond			5.24000	203.24588	5.24000	203.12567				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12C On 31/01/2038 Spot Bond			5.16000	102.11252	5.16000	102.05254				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12F On 31/03/2028 Spot Bond			4.83000	182.27839	4.83000	182.17659				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12I On 31/01/2038 Spot Bond			5.91000	92.70735	5.91000	92.64728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.72000	183.52905	4.72000	183.42819				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.78000	182.84565	4.78000	182.74428				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.75000	193.39467	5.75000	193.27239				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.86000	93.30073	5.86000	93.24066				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.16000	5.16000	5.16000	102.05254				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.14000	102.37871	5.14000	102.31875				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.59000	185.01988	4.59000	184.92012				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.52000	197.76353	5.52000	197.64213				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.72000	183.52905	4.72000	183.42819				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.72000	183.52905	4.72000	183.42819				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.01000	180.25297	5.01000	180.14970				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS146 On 31/01/2025 Spot Bond			3.76000	141.65093	3.76000	141.58381				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			2.13000	168.59919	2.13000	168.54175				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.07000	179.58362	5.07000	179.47987				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.11000	179.13896	5.11000	179.03489				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.73000	141.80782	3.73000	141.74096				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.58500	185.07749	4.58500	184.97778				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.12000	5.12000	5.12000	178.92385				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	18.00125				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.36010				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.67749				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.74637				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS174										0.00	0	
FRS174 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.18316				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.11737				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	146.05383				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	163.18129				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	155.54133				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	160.99110				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	129.79765				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	39.35376				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.38678				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.44380				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.33382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.11048				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.77781				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.22517				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	125.20426				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	0.00000				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	100.98940				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22 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	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.65008				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 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	
FRS22 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	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.15121				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 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	
FRS22 On 31/07/2022 Spot Bond					0.00000	100.93211				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 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	
FRS22 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	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.29949				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 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	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 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 FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	105.25904				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 04/03/2021 Spot Bond					0.00000	0.00000				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	110.59076				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	102.69341				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	105.18822				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.01788				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	99.90310				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	98.23127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.60941				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.13068				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	100.29657				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.19919				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	100.13710				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.04073				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS36 On 07/12/2023 Spot Bond			2.31000	2.31000	2.31000	312.36250				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.05000	314.54269	2.05000	314.43786				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	314.43786				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.37000	169.73837	1.37000	169.69113				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.37000	169.73837	1.37000	169.69113				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.44368				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.86000	97.69257	4.86000	97.63756				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.53000	69.55086	4.53000	103.86206				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	146.27881				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.16000	3.16000	3.16000	144.76568				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	306.08246				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.35500	5.35500	5.35500	104.56081			9,639,000,000,000.00	1,800,000,000	900,000,000	
Total FRX23 SPOT									9,639,000,000,000.00	1,800,000,000	900,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRX23									9,639,000,000,000.00	1,800,000,000	900,000,000
FRX24 On 10/12/2024 Spot Bond			6.17000	117.73461	6.17000	117.67565			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.52000	113.24341	6.52000	113.18321			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.30000	114.03067	7.30000	113.96331		98,061,630,000.00		13,433,100	172,168,500
Total FRX26 SPOT								98,061,630,000.00		13,433,100	172,168,500
Total For FRX26								98,061,630,000.00		13,433,100	172,168,500
FRX27 On 07/03/2027 Spot Bond			7.46000	113.03618	7.46000	112.96796		0.00		0	100,000,000
Total FRX27 SPOT								0.00		0	100,000,000
Total For FRX27								0.00		0	100,000,000
FRX28 On 26/07/2028 Spot Bond			7.73000	114.39119	7.73000	114.31932		0.00		0	
Total FRX28 SPOT								0.00		0	
Total For FRX28								0.00		0	
FRX30 On 31/01/2030 Spot Bond			8.51000	108.58478	8.51000	108.50982		0.00		0	
Total FRX30 SPOT								0.00		0	
Total For FRX30								0.00		0	
FRX31 On 21/02/2031 Spot Bond			8.93500	104.06134	8.93500	103.98599		0.00		0	
Total FRX31 SPOT								0.00		0	
Total For FRX31								0.00		0	
FRX32 On 31/03/2032 Spot Bond			8.61500	117.99828	8.61500	117.91628		0.00		0	
Total FRX32 SPOT								0.00		0	
Total For FRX32								0.00		0	
FRX45 On 14/04/2045 Spot Bond			10.90500	78.59149	10.90500	78.52274		0.00		0	
Total FRX45 SPOT								0.00		0	
Total For FRX45								0.00		0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.71326		0.00		0	
Total FS6A2 SPOT								0.00		0	
Total For FS6A2								0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.97107		0.00		0	
Total FS6A3 SPOT								0.00		0	
Total For FS6A3								0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.15829		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.14243				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.15079				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.15587				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.15736				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.10875				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.98823				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.11146				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.27799				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.24850				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.33425				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.92053				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			4.03000	108.00278	4.03000	107.94942			0.00	0	
Total GRL35 SPOT									0.00	0	
Total For GRL35									0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.63138			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.30113			0.00	0	
Total GRT11 SPOT									0.00	0	
Total For GRT11									0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.24189			0.00	0	
Total GRT14 SPOT									0.00	0	
Total For GRT14									0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.80202			0.00	0	
Total GRT16 SPOT									0.00	0	
Total For GRT16									0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.43500	112.74181	6.43500	112.68297			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	99.88173			0.00	0	
Total GRT19 SPOT									0.00	0	
Total For GRT19									0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.75364			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.87000	106.57901	8.87000	106.50279			0.00	0	
Total GRT21 SPOT									0.00	0	
Total For GRT21									0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.65369			0.00	0	
Total GRT22 SPOT									0.00	0	
Total For GRT22									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.75343			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.80176			0.00	0	
Total GRT24G 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 GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.26203				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.75337				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.58322				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.93945				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.93669				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.50166				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.05830				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.57085				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.78931				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.18948				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.09169				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.92730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.47019				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.85981				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.32405				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.16544				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.12437				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	101.06637				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.66792				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.95383				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.03255				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.00673				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.83223				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.01277				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.44596				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.04425				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.32856				0.00	0	200,000,00
Total HILB09 SPOT										0.00	0	200,000,00
Total For HILB09										0.00	0	200,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.72837				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.13543				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	99.99931				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.91153				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.99195				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.93069				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.91327				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.65000	309.79249	2.65000	309.67414				0.00	0	
Total HWAY23 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 HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.00000	3.00000	3.00000	313.34323				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.03000	102.24271	10.03000	102.15982				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.03000	75.26226	5.03000	95.27827				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.35500	86.58151	11.35500	86.50230				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.02860	100.00000	9.96143				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.41500	85.76778	11.41500	85.68891				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.02764	100.00000	9.96047				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	100.85614				0.00	0	25,160,000,00
Total HWF11 SPOT										0.00	0	25,160,000,00
Total For HWF11										0.00	0	25,160,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.66364				0.00	0	10,190,000,00
Total HWF12 SPOT										0.00	0	10,190,000,00
Total For HWF12										0.00	0	10,190,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.05888				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.40000	148.96954	2.31000	149.41595			267,624,720,000,000.00	111,510,300,000	355,303,762,70	
Total I2025 SPOT									267,624,720,000,000.00	111,510,300,000	355,303,762,70	
Total For I2025									267,624,720,000,000.00	111,510,300,000	355,303,762,70	
I2029 On 31/03/2029 Spot Bond			3.56000	107.53061	3.56000	107.48157			808,361,457,000,000.00	227,067,825,000	206,371,216,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2029 SPOT										18,361,457,000,000.00	227,067,825,000	206,371,216,20
Total For I2029										18,361,457,000,000.00	227,067,825,000	206,371,216,20
I2033 On 28/02/2033 Spot Bond			4.20000	100.76917	4.20000	100.71837				524,151,180,000,000.00	124,797,900,000	165,939,131,70
Total I2033 SPOT										14,151,180,000,000.00	124,797,900,000	165,939,131,70
Total For I2033										14,151,180,000,000.00	124,797,900,000	165,939,131,70
I2038 On 31/01/2038 Spot Bond			4.26500	114.88401	4.26000	114.90139				589,556,921,000,000.00	138,231,400,000	456,317,419,00
Total I2038 SPOT										19,556,921,000,000.00	138,231,400,000	456,317,419,00
Total For I2038										19,556,921,000,000.00	138,231,400,000	456,317,419,00
I2046 On 31/03/2046 Spot Bond			4.29500	104.82955	4.29500	104.77553				490,645,767,500,000.00	114,236,500,000	679,593,376,60
Total I2046 SPOT										10,645,767,500,000.00	114,236,500,000	679,593,376,60
Total For I2046										10,645,767,500,000.00	114,236,500,000	679,593,376,60
I2050 On 31/12/2050 Spot Bond			4.29000	106.29788	4.29500	106.14361				113,261,846,840,000.00	259,501,596,000	452,531,200,20
Total I2050 SPOT										13,261,846,840,000.00	259,501,596,000	452,531,200,20
Total For I2050										13,261,846,840,000.00	259,501,596,000	452,531,200,20
IBL101 On 24/05/2022 Spot Bond			6.27000	6.27000	6.27000	105.76302				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.88787				0.00	3,600,000,000	1,800,000,00
Total IBL102 SPOT										0.00	3,600,000,000	1,800,000,00
Total For IBL102										0.00	3,600,000,000	1,800,000,00
IBL109 On 07/12/2023 Spot Bond			2.77000	308.85317	2.77000	308.73216				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	100.01015				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.15242				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.30343				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.15926				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL119 On 16/08/2021 Spot Bond					0.00000	100.24262				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.82663				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.25766				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.74502				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.17434				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.71445				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.31957				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.16879				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.63603				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.16700				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.15663				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.30725				0.00	0	
Total IBL137 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 IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.25112				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.15214				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.15136				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	99.92919				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.12097				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.93921				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.10301				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.10734				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.47897				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.18714				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.55510				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.53099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.54849				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.33412				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.38099				0.00	0	200,000,00
Total IBL160 SPOT										0.00	0	200,000,00
Total For IBL160										0.00	0	200,000,00
IBL161 On 15/02/2023 Spot Bond					0.00000	100.29883				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.45000	1.45000	1.45000	169.56956				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.91500	109.30042	6.91500	109.23885				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.64896				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.77000	169.13731	1.77000	169.08467				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.34500	110.43030	5.34500	110.38205				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.32701				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL88 On 20/05/2021 Spot Bond			5.15500	104.08687	5.15500	104.04323				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	87.63333	100.00000	87.03719				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.11432				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.44549				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.11593				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.12000	107.22614	8.12000	107.15542				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.92500	111.56336	9.92500	111.73786				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	99.99988				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.69000	112.11638	8.69000	112.03780				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.53337				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.47496				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.29395				0.00	0	
Total IDCG14 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 IDCG14										0.00	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	99.04136				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.70967				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.37564				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	101.09138				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.53848				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	101.04629				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.46109				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.64352				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	101.16338				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.57000	105.78929	7.57000	105.72451				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			6.01000	103.75042	6.01000	103.69951				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.21282				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.34604				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.81915				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.28953				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.80261				0.00	24,413,400	12,206,700
Total INLV05 SPOT										0.00	24,413,400	12,206,700
Total For INLV05										0.00	24,413,400	12,206,700
INLV06 On 22/01/2026 Spot Bond					0.00000	100.98641				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.18542				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.07590				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.09584				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.76628				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.20359				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF24 On 05/02/2023 Spot Bond					0.00000	100.42089				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.72594				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.36114				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.36743				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.97061				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.33382				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.90968				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.19111				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.28712				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	100.27198	2.75000	100.24929				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.48000	175.08562	5.48000	174.97871				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.45110				0.00	0	
Total IV035 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 IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.81080				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.56250				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.87000	3.87000	3.87000	165.95550				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.02851				0.00	2,634,000,000	1,117,000,00
Total IV040 SPOT										0.00	2,634,000,000	1,117,000,00
Total For IV040										0.00	2,634,000,000	1,117,000,00
IV041 On 29/09/2021 Spot Bond			8.28500	107.24795	8.28500	107.17583				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.01829				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.29000	8.29000	8.29000	106.41660				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.69310				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.37000	168.24193	2.37000	168.18130				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.30185				0.00	0	100,000,00
Total IV046 SPOT										0.00	0	100,000,00
Total For IV046										0.00	0	100,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.02629				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.38000	176.17058	5.38000	176.06443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.98048				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.45500	100.32979	11.45500	100.23933				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.77000	105.59632	6.77000	105.53839				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.08529				0.00	0	400,000,00
Total IVC097 SPOT										0.00	0	400,000,00
Total For IVC097										0.00	0	400,000,00
IVC103 On 29/06/2021 Spot Bond					0.00000	101.11230				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.09429				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.43544				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.42000	103.57334	6.42000	103.51940				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.84699				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.30943				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.70450				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC136 On 22/08/2021 Spot Bond					0.00000	100.52561				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.06659				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.94098				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.02754				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.54836				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.61602				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.05008				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.26183				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.22548				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.61899				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.59900				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.92510				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.20683				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.12176				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.94819				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.78623				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.99997				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.93216				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.86763				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.75199				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.75198				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.30915				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.31963				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.33510				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.19319				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.89184				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.54900	7.40000	101.48819				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.06216				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.02038				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.25592				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	101.18198				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				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	99.90270				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ034 On 18/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.82715				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.75171				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	99.66823				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	99.59113				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	99.43729				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	99.35271				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	99.27516				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	99.19772				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	99.12041				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.04322				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	98.96614				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.91116				0.00	0	
Total IVZ045 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 IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.40405				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.15458				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.25500	106.15644	6.25500	106.10256				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.35830				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	99.10591				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.65928				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.05719				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.17811				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.72051				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.61516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.66000	128.81900	8.66000	128.72852				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.52320				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.38522				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.23500	105.99040	7.23500	105.92833				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.31817				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.25500	107.29661	9.25500	107.21663				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	100.60639				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.74811				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.10000	96.02791	12.10000	95.93446				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.30500	101.23971	10.30500	101.15591				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.05846				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK31 On 20/09/2023 Spot Bond					0.00000	93.26393				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.39197				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.47529				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.37055				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.92339				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.98771				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.83316				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.76500	109.38150	6.76500	109.32154				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	102.16124				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.07418				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.18175				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.15822				0.00	0	
Total LGL10 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 LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	99.93624				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.47688				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	100.30714				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.67595				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.16879				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.17320				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.67348				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.16630				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.17077				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 03/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MAQ194 SPOT										0.00	0	
Total For MAQ194										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.27011				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.47715				0.00	0	50,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MBF061 SPOT									0.00	0	50,000,00
Total For MBF061									0.00	0	50,000,00
MBF06: On 07/06/2022 Spot Bond					0.00000	100.24315			0.00	0	
Total MBF063 SPOT									0.00	0	
Total For MBF063									0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.35036			0.00	0	
Total MBF065 SPOT									0.00	0	
Total For MBF065									0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	101.10069			0.00	0	
Total MBF066 SPOT									0.00	0	
Total For MBF066									0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.19413			0.00	0	
Total MBF067 SPOT									0.00	0	
Total For MBF067									0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.20933			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.32416			0.00	0	
Total MBP038 SPOT									0.00	0	
Total For MBP038									0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.14017			0.00	0	
Total MBP040 SPOT									0.00	0	
Total For MBP040									0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.68193			0.00	0	
Total MBP041 SPOT									0.00	0	
Total For MBP041									0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.59096			0.00	0	
Total MBP042 SPOT									0.00	0	
Total For MBP042									0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.50150			0.00	0	
Total MBP043 SPOT									0.00	0	
Total For MBP043									0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	101.12044			0.00	0	
Total MBP044 SPOT									0.00	0	
Total For MBP044									0.00	0	

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 27/09/2023 Spot Bond					0.00000	101.10347				0.00	2,150,000,000	2,150,000,000
Total MBP045 SPOT										0.00	2,150,000,000	2,150,000,000
Total For MBP045										0.00	2,150,000,000	2,150,000,000
MBP04 On 26/02/2022 Spot Bond					0.00000	100.42024				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.09585				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.87071				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.88902				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.54332				0.00	0	400,000,000
Total MBP050 SPOT										0.00	0	400,000,000
Total For MBP050										0.00	0	400,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.02987				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			5.58000	99.86260	5.58000	104.84017				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.60000	7.60000	7.60000	114.37544				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.05500	107.21532	6.05500	107.16233				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.30470				0.00	0	60,000,000
Total MMIG06 SPOT										0.00	0	60,000,000
Total For MMIG06										0.00	0	60,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.66952				0.00	0	
Total MMIG07 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 MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.69551				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.22000	107.05382	8.22000	106.98277				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.26748				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.47000	97.35686	8.47000	97.14217				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.80284				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.67263				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.83471				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.92453				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.45747				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.05835				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.33419				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.34662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.79553				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.92908				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.55364				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	99.95883				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.73101				0.00	100,000,000	50,000,00
Total MTN20 SPOT										0.00	100,000,000	50,000,00
Total For MTN20										0.00	100,000,000	50,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	102.52621				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.59562				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.17000	101.25136	8.17000	101.18418				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.64307				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.34967				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	

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 22/11/2021 Spot Bond					0.00000	100.17153				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.17153				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.18344				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.18337				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.86218				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.66599				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.17154				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.51523				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	105.47899				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.01573				0.00	0	74,281,00
Total N7B25 SPOT										0.00	0	74,281,00
Total For N7B25										0.00	0	74,281,00
N7C25 On 20/03/2022 Spot Bond					0.00000	101.31294				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.56553				0.00	0	
Total N7D25 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 N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.79779			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.27500	105.62398	6.27500	105.56991			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.85500	107.95146	6.85500	107.89117			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.10000	106.91286	9.10000	106.83403			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.60455			0.00	0	310,000,00
Total NBG01G SPOT									0.00	0	310,000,00
Total For NBG01G									0.00	0	310,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.62963			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.49659			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.75485			0.00	0	300,000,00
Total NBG04G SPOT									0.00	0	300,000,00
Total For NBG04G									0.00	0	300,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	100.53339			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK12 On 19/03/2021 Spot Bond			6.15500	104.49617	6.15500	104.44343			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	104.39489	9.38000	104.31469			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.42000	113.55014	6.42000	113.49069			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.30500	103.01303	5.30500	102.96883				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.72000	103.34487	5.72000	103.29659				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.52000	110.60675	6.52000	110.54796				0.00	0	4,200,000,00
Total NBK16A SPOT										0.00	0	4,200,000,00
Total For NBK16A										0.00	0	4,200,000,00
NBK17 On 22/04/2026 Spot Bond			6.99000	116.29468	6.99000	116.22884				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			6.25000	106.51563	6.25000	106.46162				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.98000	117.34694	6.98000	117.28060				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	101.01273				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.02000	114.15819	8.02000	114.08382				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.34500	110.59351	5.34500	110.54518				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.70500	119.01384	6.70500	118.94881				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.74500	119.69854	7.74500	119.62318				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK24I On 11/02/2022 Spot Bond					0.00000	100.32269				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25I On 17/02/2023 Spot Bond			5.83000	5.83000	5.83000	109.27227				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.41556				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	29.23259	100.00000	29.03679				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.59792				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.93000	117.06122	7.93000	116.98579				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.75000	110.37581	5.75000	110.32396				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			7.09000	116.11170	7.09000	116.04467				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			6.18500	109.51601	6.18500	109.46075				0.00	0	1,000,000.00
Total NBK30A SPOT										0.00	0	1,000,000.00
Total For NBK30A										0.00	0	1,000,000.00
NBK31I On 09/11/2023 Spot Bond			5.88000	111.68797	5.88000	111.63435				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.88240				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.44254				0.00	0	
Total NBK34B 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 NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.06466				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.89154				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.90545				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.89500	9.89500	9.89500	70.86938				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.73772				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.57609				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.88203				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.25705				0.00	0	50,000,00
Total NBK45B SPOT										0.00	0	50,000,00
Total For NBK45B										0.00	0	50,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.30041				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.71775				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.40554				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.83445				0.00	0	1,450,000,00

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 NBK49B SPOT										0.00	0	1,450,000,00
Total For NBK49B										0.00	0	1,450,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.56158				0.00	5,000,000,000	2,500,000,00
Total NBK50B SPOT										0.00	5,000,000,000	2,500,000,00
Total For NBK50B										0.00	5,000,000,000	2,500,000,00
NBK51I On 21/02/2022 Spot Bond					0.00000	100.58430				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.70068				0.00	0	30,000,00
Total NBK52B SPOT										0.00	0	30,000,00
Total For NBK52B										0.00	0	30,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	99.90596				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.16627				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.59181				0.00	0	120,000,00
Total NBKB55 SPOT										0.00	0	120,000,00
Total For NBKB55										0.00	0	120,000,00
NBK5 On 01/08/2024 Spot Bond					0.00000	100.44155				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.54161				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.83484				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.49626				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.58369				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.11838				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.15128				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.06500	109.11794	9.06500	109.03780				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.14117				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.10000	108.50339	9.10000	108.42340				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.15128				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.16734				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.18756				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.49443				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.98570				0.00	3,130,000	1,565,00
Total NEDT1B SPOT										0.00	3,130,000	1,565,00
Total For NEDT1B										0.00	3,130,000	1,565,00
NET53 On 17/04/2021 Spot Bond					0.00000	100.66106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.84592				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.12722				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.91673				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.31938				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.13429				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.34174				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.19116				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.60557				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.83351				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.44131				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.64725				0.00	132,900,000	44,300,000
Total NGLT1B SPOT										0.00	132,900,000	44,300,000
Total For NGLT1B										0.00	132,900,000	44,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 25/03/2024 Spot Bond					0.00000	104.23478				0.00	0	3,200,000,00
Total NGT103 SPOT										0.00	0	3,200,000,00
Total For NGT103										0.00	0	3,200,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.72736				0.00	260,000,000	
Total NGT104 SPOT										0.00	260,000,000	
Total For NGT104										0.00	260,000,000	
NGT10 On 22/05/2025 Spot Bond					0.00000	100.88668				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.94667				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.04985				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	104.24386	13.50000	104.13103				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.79488				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.94263				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.78027				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.18662				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.71428				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.33109				0.00	0	
Total NHM014 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 NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.81872				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.48339				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.16161				0.00	200,000,000	100,000,000
Total NHM018 SPOT										0.00	200,000,000	100,000,000
Total For NHM018										0.00	200,000,000	100,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	100.14284				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.16538				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.21000	5.21000	5.21000	203.72412				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.09000	4.09000	4.09000	190.78995				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.06500	3.06500	3.06500	145.27703				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.86000	3.86000	3.86000	105.16073				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.01000	5.01000	5.01000	104.06965				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.17000	3.17000	3.17000	144.71199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.56000	3.56000	3.56000	142.63537				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.73500	3.73500	3.73500	195.08763				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.88000	193.41212	3.88000	193.31893				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.12500	102.57892	5.12500	102.51896				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.93735				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	102.55815				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.31443				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.92604				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.00933				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.92580				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN023 On 07/11/2025 Spot Bond					0.00000	101.06426				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.15673				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.85451				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.53307				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	110.45124				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.33733				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.17445				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.85178				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	122.56850				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.33515				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	122.38987				0.00	0	
Total NN048 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 NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	121.88643				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.90031				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	114.24251				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.58421				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	96.64028				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	94.88128				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.51063				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.89468				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	95.16741				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	109.53000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	107.76000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	111.36000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	110.07000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	108.25597				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 20/04/2021 Spot Bond					0.00000	100.43959				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.43893				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	105.65273				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.40659				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.20653				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	99.95025				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	100.64440				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.32201				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF024 On 17/02/2026 Spot Bond					0.00000	88.61203				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 19/05/2021 Spot Bond					0.00000	100.18839				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	105.65273				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	124.68455				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.34621				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.11629				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.49902				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.16978				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.17015				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.15959				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.12517				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.91257				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.18208				0.00	0	
Total NQ1B20 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 NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.17455				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.13848				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.98406				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.14291				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.92500	112.46315	6.92500	112.39973				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.90000	196.14937	2.90000	196.07042				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.34000	119.03582	9.34000	118.94630				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02: On 30/11/2028 Spot Bond			100.00000	15.40512	100.00000	15.30251				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	101.47354				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.30083				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.97646				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.28761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.58129				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.90998				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.90859				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.15024				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.92917				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.15341				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.78927				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.09500	109.00039	6.09500	108.94616				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			7.28000	117.77872	7.28000	117.70895				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.28500	106.39999	6.28500	106.34544				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML10 On 14/09/2025 Spot Bond			7.60500	113.90780	7.60500	113.83737				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	98.54479				0.00	400,000,000	200,000,00
Total OML11 SPOT										0.00	400,000,000	200,000,00
Total For OML11										0.00	400,000,000	200,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.41153				0.00	0	180,000,00
Total OML12 SPOT										0.00	0	180,000,00
Total For OML12										0.00	0	180,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	99.94219				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	99.93067				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.10776				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.81655				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.37006				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.10396				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.17074				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.19158				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.19456				0.00	0	
Total PRE2C1 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 PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.19753			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.30000	117.08823	7.32000	116.91740			384,997,220,420,000.00	3,066,437,975,400	1,532,298,937,10
Total R186 SPOT									14,997,220,420,000.00	066,437,975,400	532,298,937,10
Total For R186									14,997,220,420,000.00	066,437,975,400	532,298,937,10
R197 On 07/12/2023 Spot Bond			1.70000	317.35537	1.70000	317.25870			2,759,174,800,000.00	1,623,044,000	172,346,139,30
Total R197 SPOT									2,759,174,800,000.00	1,623,044,000	172,346,139,30
Total For R197									2,759,174,800,000.00	1,623,044,000	172,346,139,30
R202 On 07/12/2033 Spot Bond			4.21000	225.06708	4.21000	224.95264			490,189,708,100,000.00	116,434,610,000	119,943,676,00
Total R202 SPOT									10,189,708,100,000.00	116,434,610,000	119,943,676,00
Total For R202									10,189,708,100,000.00	116,434,610,000	119,943,676,00
R2023 On 28/02/2023 Spot Bond			5.24000	104.82546	5.25500	104.75248			087,778,426,080,000.00	589,270,692,000	523,392,686,80
Total R2023 SPOT									17,778,426,080,000.00	589,270,692,000	523,392,686,80
Total For R2023									17,778,426,080,000.00	589,270,692,000	523,392,686,80
R2030 On 31/01/2030 Spot Bond			9.03000	94.57210	9.03000	94.50291			668,992,762,315,000.00	1,292,247,260,500	1,259,363,183,30
Total R2030 SPOT									18,992,762,315,000.00	292,247,260,500	259,363,183,30
Total For R2030									18,992,762,315,000.00	292,247,260,500	259,363,183,30
R2032 On 31/03/2032 Spot Bond			9.75500	93.54361	9.75500	93.47020			945,756,004,801,500.00	814,531,625,300	945,736,277,40
Total R2032 SPOT									15,756,004,801,500.00	814,531,625,300	945,736,277,40
Total For R2032									15,756,004,801,500.00	814,531,625,300	945,736,277,40
R2035 On 28/02/2035 Spot Bond			10.38500	89.17954	10.38500	89.10597			181,382,419,264,500.00	595,222,187,700	1,868,766,113,80
Total R2035 SPOT									11,382,419,264,500.00	595,222,187,700	868,766,113,80
Total For R2035									11,382,419,264,500.00	595,222,187,700	868,766,113,80
R2037 On 31/01/2037 Spot Bond			10.62500	84.68393	10.62500	84.61130			206,628,187,312,500.00	490,035,594,100	1,629,967,489,10
Total R2037 SPOT									16,628,187,312,500.00	490,035,594,100	629,967,489,10
Total For R2037									16,628,187,312,500.00	490,035,594,100	629,967,489,10
R2040 On 31/01/2040 Spot Bond			10.76500	86.74033	10.76500	86.66500			835,241,145,666,000.00	170,482,224,400	1,437,923,546,90
Total R2040 SPOT									15,241,145,666,000.00	170,482,224,400	437,923,546,90
Total For R2040									15,241,145,666,000.00	170,482,224,400	437,923,546,90
R2044 On 31/01/2044 Spot Bond			10.85500	83.18294	10.85500	83.11011			767,509,194,451,500.00	715,569,709,300	1,325,276,942,30
Total R2044 SPOT									17,509,194,451,500.00	715,569,709,300	325,276,942,30
Total For R2044									17,509,194,451,500.00	715,569,709,300	325,276,942,30
R2048 On 28/02/2048 Spot Bond			10.78500	82.42588	10.78500	82.35533			988,394,313,722,500.00	555,252,138,500	1,358,582,186,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2048 SPOT									18,394,313,722,500.00	555,252,138,500	358,582,186,30
Total For R2048									18,394,313,722,500.00	555,252,138,500	358,582,186,30
R208 On 31/03/2021 Spot Bond			3.55000	103.14427	3.55000	103.11425			0.00	0	762,300,000,00
Total R208 SPOT									0.00	0	762,300,000,00
Total For R208									0.00	0	762,300,000,00
R209 On 31/03/2036 Spot Bond			10.33000	71.88754	10.30500	71.97348			793,839,959,754,000.00	270,458,853,800	1,022,412,298,30
Total R209 SPOT									13,839,959,754,000.00	270,458,853,800	1,022,412,298,30
Total For R209									13,839,959,754,000.00	270,458,853,800	1,022,412,298,30
R210 On 31/03/2028 Spot Bond			3.36000	199.83644	3.38000	199.49677			137,129,280,960,000.00	40,812,286,000	149,284,535,80
Total R210 SPOT									17,129,280,960,000.00	40,812,286,000	149,284,535,80
Total For R210									17,129,280,960,000.00	40,812,286,000	149,284,535,80
R212 On 31/01/2022 Spot Bond			1.12000	170.11574	1.12000	170.07188			11,392,828,160,000.00	10,172,168,000	65,873,442,00
Total R212 SPOT									11,392,828,160,000.00	10,172,168,000	65,873,442,00
Total For R212									11,392,828,160,000.00	10,172,168,000	65,873,442,00
R213 On 28/02/2031 Spot Bond			9.40500	84.79810	9.42500	84.62015			096,268,721,024,500.00	222,888,752,900	643,370,862,40
Total R213 SPOT									16,268,721,024,500.00	222,888,752,900	643,370,862,40
Total For R213									16,268,721,024,500.00	222,888,752,900	643,370,862,40
R214 On 28/02/2041 Spot Bond			10.74500	65.51272	10.74500	65.45684			949,394,843,459,000.00	181,423,438,200	1,144,903,535,50
Total R214 SPOT									19,394,843,459,000.00	181,423,438,200	1,144,903,535,50
Total For R214									19,394,843,459,000.00	181,423,438,200	1,144,903,535,50
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.38257			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.01510			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.89628			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.55496			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	99.90830			0.00	5,450,000,000	5,450,000,00
Total RDFB13 SPOT									0.00	5,450,000,000	5,450,000,00
Total For RDFB13									0.00	5,450,000,000	5,450,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.40062				0.00	7,050,000,000	7,050,000,000
Total RDFB14 SPOT										0.00	7,050,000,000	7,050,000,000
Total For RDFB14										0.00	7,050,000,000	7,050,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.23659				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.49080				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.01945				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.86193				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.90701				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.04600				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.09583				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.97180				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.60079				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.41807				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.22653				0.00	4,000,000,000	4,000,000,000
Total RDFB26 SPOT										0.00	4,000,000,000	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB26										0.00	4,000,000,000	4,000,000,000
RDFC5 On 11/06/2021 Spot Bond					0.00000	99.91413				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.24248				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	101.09938				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.93523				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.59937				0.00	0	665,000,000
Total RED151 SPOT										0.00	0	665,000,000
Total For RED151										0.00	0	665,000,000
RED16 On 07/12/2021 Spot Bond					0.00000	99.92807				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.73935				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.79589				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	99.99974				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.44521				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	102.10286				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.28589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.45396				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.21882				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.76112				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.67095				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.72559				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.67316				0.00	0	200,000,00
Total RES50 SPOT										0.00	0	200,000,00
Total For RES50										0.00	0	200,000,00
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			5.63000	104.27729	5.63000	104.22938				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.90500	108.72102	6.90500	108.66021				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.29500	97.10916	11.29500	97.02125				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.49500	110.25837	5.49500	110.20885			9,341,500,000,000.00	1,700,000,000	3,731,578,00	
Total SBK23 SPOT									9,341,500,000,000.00	1,700,000,000	3,731,578,00	
Total For SBK23									9,341,500,000,000.00	1,700,000,000	3,731,578,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.03883			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			6.32500	105.24955	6.32500	105.19532			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.45548			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.47389			0.00	0	170,000,00
Total SBS18 SPOT									0.00	0	170,000,00
Total For SBS18									0.00	0	170,000,00
SBS19 On 23/06/2021 Spot Bond			5.04500	103.55843	5.04500	103.51613			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.00000	116.19632	7.00000	116.13009			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.44759			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.88500	111.80618	5.88500	111.75246			0.00	0	120,000,00
Total SBS27 SPOT									0.00	0	120,000,00
Total For SBS27									0.00	0	120,000,00
SBS3 On 25/05/2026 Spot Bond			7.09500	107.06342	7.09500	107.00159			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.46500	113.73041	7.46500	113.66173			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.19000	116.96983	6.19000	116.91076			0.00	0	
Total SBS34 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 SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.59500	109.39076	6.59500	109.33194		1,648,750,000,000.00		250,000,000	9,500,000,00
Total SBS38 SPOT								1,648,750,000,000.00		250,000,000	9,500,000,00
Total For SBS38								1,648,750,000,000.00		250,000,000	9,500,000,00
SBS39 On 29/01/2030 Spot Bond			8.43500	108.86960	8.43500	108.79510		2,024,400,000,000.00		240,000,000	120,000,00
Total SBS39 SPOT								2,024,400,000,000.00		240,000,000	120,000,00
Total For SBS39								2,024,400,000,000.00		240,000,000	120,000,00
SBS4 On 16/11/2021 Spot Bond			4.38500	105.48652	4.38500	105.44861		0.00		0	
Total SBS4 SPOT								0.00		0	
Total For SBS4								0.00		0	
SBS41 On 12/11/2022 Spot Bond			5.15500	110.85213	5.15500	110.80538		0.00		0	
Total SBS41 SPOT								0.00		0	
Total For SBS41								0.00		0	
SBS42 On 12/11/2025 Spot Bond			6.75000	118.77826	6.75000	118.71293		0.00		0	
Total SBS42 SPOT								0.00		0	
Total For SBS42								0.00		0	
SBS43 On 12/11/2027 Spot Bond			7.60500	120.04081	7.60500	119.96658		0.00		0	
Total SBS43 SPOT								0.00		0	
Total For SBS43								0.00		0	
SBS46 On 15/02/2023 Spot Bond			5.29500	110.37111	5.29500	110.32332		0.00		0	
Total SBS46 SPOT								0.00		0	
Total For SBS46								0.00		0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.80127		0.00		0	120,000,00
Total SBS47 SPOT								0.00		0	120,000,00
Total For SBS47								0.00		0	120,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	101.16886		0.00		0	
Total SBS49 SPOT								0.00		0	
Total For SBS49								0.00		0	
SBS50 On 31/01/2022 Spot Bond			4.60500	105.16255	4.60500	105.12289		0.00		0	
Total SBS50 SPOT								0.00		0	
Total For SBS50								0.00		0	
SBS51 On 31/01/2024 Spot Bond			5.88000	5.88000	5.88000	111.15668		0.00		0	
Total SBS51 SPOT								0.00		0	
Total For SBS51								0.00		0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.20999		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.90673				0.00	0	2,500,000.00
Total SBS53 SPOT										0.00	0	2,500,000.00
Total For SBS53										0.00	0	2,500,000.00
SBS55 On 12/06/2022 Spot Bond					0.00000	100.83327				0.00	3,600,000.000	2,870,000.00
Total SBS55 SPOT										0.00	3,600,000.000	2,870,000.00
Total For SBS55										0.00	3,600,000.000	2,870,000.00
SBS56 On 12/06/2022 Spot Bond			4.87000	107.04363	4.87000	107.00119				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.68640				0.00	0	300,000.00
Total SBS57 SPOT										0.00	0	300,000.00
Total For SBS57										0.00	0	300,000.00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.20093				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.30744				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.09170				0.00	0	110,000.00
Total SBS62 SPOT										0.00	0	110,000.00
Total For SBS62										0.00	0	110,000.00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.08826				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.14818				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.93783				0.00	0	60,000.00
Total SBS65 SPOT										0.00	0	60,000.00
Total For SBS65										0.00	0	60,000.00
SBS66 On 26/06/2022 Spot Bond					0.00000	101.33163				0.00	0	130,000.00
Total SBS66 SPOT										0.00	0	130,000.00
Total For SBS66										0.00	0	130,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS67 On 26/06/2029 Spot Bond					0.00000	101.95273				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.43603				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.01425				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.12000	313.98386	2.12000	313.87742				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	202.72790				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.75227				0.00	26,421,800	13,210,900
Total SBT101 SPOT										0.00	26,421,800	13,210,900
Total For SBT101										0.00	26,421,800	13,210,900
SBT102 On 30/09/2022 Spot Bond					0.00000	105.37603				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.70446				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.89768				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.42079				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.15566				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.35500	110.10863	7.35500	110.04310				0.00	0	
Total SBT203 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 SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.77395			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	99.43595			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.87307			0.00	0	1,000,000,00
Total SBT207 SPOT									0.00	0	1,000,000,00
Total For SBT207									0.00	0	1,000,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	100.18989			0.00	0	
Total SBT208 SPOT									0.00	0	
Total For SBT208									0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.33599			0.00	0	
Total SGI005 SPOT									0.00	0	
Total For SGI005									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.87424			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	100.59561			0.00	0	
Total SLI4 SPOT									0.00	0	
Total For SLI4									0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.28459			0.00	0	
Total SLRA2 SPOT									0.00	0	
Total For SLRA2									0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.27339			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.46893			0.00	0	
Total SLRA5 SPOT									0.00	0	
Total For SLRA5									0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.28315			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.29678				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.30021				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.27588				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.30021				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.34159				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.32945				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.57258				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.30996				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.03237				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.05500	113.77758	7.05500	113.71258				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	101.60377				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT05 On 30/11/2025 Spot Bond					0.00000	100.06237				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.06313				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.28031				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.75581				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.15923				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.16360				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.09157				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	99.86048				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.16484				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.41643				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.82742				0.00	500,000,000	500,000,00
Total SPG008 SPOT										0.00	500,000,000	500,000,00
Total For SPG008										0.00	500,000,000	500,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.81057				0.00	0	
Total SPG009 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 SPG009									0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.12740			0.00	0	
Total SPG010 SPOT									0.00	0	
Total For SPG010									0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.05251			0.00	0	
Total SPGC02 SPOT									0.00	0	
Total For SPGC02									0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.53505			0.00	0	150,000,00
Total SSA07 SPOT									0.00	0	150,000,00
Total For SSA07									0.00	0	150,000,00
SSN00 On 31/03/2021 Spot Bond			5.92000	102.99080	5.92000	102.94090			0.00	0	
Total SSN004 SPOT									0.00	0	
Total For SSN004									0.00	0	
SSN00 On 31/03/2021 Spot Bond			5.92000	102.99080	5.92000	102.94090			0.00	0	
Total SSN005 SPOT									0.00	0	
Total For SSN005									0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.72500	3.72500	3.72500	141.76719			0.00	0	
Total SSN011 SPOT									0.00	0	
Total For SSN011									0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.29500	117.11363	7.29500	117.04449			0.00	0	
Total SSN017 SPOT									0.00	0	
Total For SSN017									0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.91500	87.66496	8.91500	87.60266			0.00	0	
Total SSN021 SPOT									0.00	0	
Total For SSN021									0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	96.79586			0.00	0	
Total SSN029 SPOT									0.00	0	
Total For SSN029									0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.06774			0.00	0	
Total SSN037 SPOT									0.00	0	
Total For SSN037									0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.77501			0.00	0	
Total SSN040 SPOT									0.00	0	
Total For SSN040									0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.65500	111.29793	6.65500	111.23790			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.96000	104.81250	4.96000	104.75264				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	98.95985				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.52826				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.39695				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
SSN047 On 08/12/2023 Spot Bond			2.73000	2.73000	2.73000	309.04576				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.57904				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.45475				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	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.76275				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.60000	4.60000	4.60000	184.80487				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	145.03455				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	

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 31/01/2038 Spot Bond			5.16000	5.16000	5.16000	102.05254				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.40000	4.40000	4.40000	101.12426				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.56000	4.56000	4.56000	185.26641				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.06414				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.06294				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.05993				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.85535				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.85914				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	101.13371				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.79313				0.00	0	
Total SSN078 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 SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	95.39800				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN080 On 27/08/2024 Spot Bond					0.00000	100.06630				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	99.89167				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.43612				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.08500	5.08500	5.08500	206.24083				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.87854				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.45005				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.43430				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.05181				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.06845				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	99.95600				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.69500	90.82508	9.69500	90.75385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.05449				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	101.37756				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 04/06/2021 Spot Bond					0.00000	100.01155				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.60500	89.49375	4.60500	184.74726				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.26500	84.46904	5.26500	202.62861				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.39565				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.32783				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.28038				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.28038				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11 On 17/05/2021 Spot Bond					0.00000	100.20963				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.89000	108.10708	7.89000	108.03815				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A11 On 21/11/2021 Spot Bond					0.00000	100.16872				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.67500	102.99900	8.67500	102.92653				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.04418				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.14486				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.13890				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.54701				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.81766				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.21300				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.43704				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.76988				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.72543				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	99.95248				0.00	0	
Total TFS155 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 TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.77165				0.00	1,100,000,000	550,000,000
Total TFS156 SPOT										0.00	1,100,000,000	550,000,000
Total For TFS156										0.00	1,100,000,000	550,000,000
TFS157 On 16/11/2023 Spot Bond					0.00000	100.93292				0.00	18,600,000,000	10,300,000,000
Total TFS157 SPOT										0.00	18,600,000,000	10,300,000,000
Total For TFS157										0.00	18,600,000,000	10,300,000,000
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.83735				0.00	0	0
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.53767				0.00	0	0
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.38118				0.00	0	0
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.61712				0.00	0	0
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.71752				0.00	0	0
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.21903				0.00	0	0
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.46240				0.00	1,320,000,000	660,000,000
Total TFS165 SPOT										0.00	1,320,000,000	660,000,000
Total For TFS165										0.00	1,320,000,000	660,000,000
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.64189				0.00	0	0
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.17289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A3 On 21/11/2021 Spot Bond			5.65000	105.99773	5.65000	105.94880				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A4 On 21/11/2021 Spot Bond					0.00000	100.63347				0.00	0	70,000,00
Total TH14A7 SPOT										0.00	0	70,000,00
Total For TH14A7										0.00	0	70,000,00
TH14A7 On 21/11/2021 Spot Bond			5.81000	105.15667	5.81000	105.10677				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.19104				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.32185				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.17855				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.55442				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.61877				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.19640				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.29478				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	101.17938				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14D: On 21/11/2021 Spot Bond					0.00000	100.97054				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.15443				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.79242				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.05518				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.15864				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.15207				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.17236				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.49504				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.57416				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.18637				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.66836				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.17922				0.00	0	
Total TH15C3 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 TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.45872				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.65331				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.24258				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.15415				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.15982				0.00	0	100,000,00
Total TH16A2 SPOT										0.00	0	100,000,00
Total For TH16A2										0.00	0	100,000,00
TH16A On 21/08/2024 Spot Bond			8.49000	100.34512	8.49000	100.27600				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.16101				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.16131				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.15385				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.16042				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	100.23558	5.76000	100.18842				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.16698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.17772				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.17831				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.17623				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.19053				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.18665				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.24018				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.26540				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.25057				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.77095				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.39500	103.77992	6.39500	103.72668				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL25 On 04/09/2024 Spot Bond			7.55500	106.18267	7.55500	106.11849				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.95162				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.96839				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.77000	108.67254	7.77000	108.60428				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.28414				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.81645				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	99.93159				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.35780				0.00	30,000,000,000	30,000,000,000
Total TL32 SPOT										0.00	30,000,000,000	30,000,000,000
Total For TL32										0.00	30,000,000,000	30,000,000,000
TN23 On 06/11/2023 Spot Bond			7.24500	112.09000	7.24500	112.02392		224,486,325,000.00			30,985,000	1,300,758,600
Total TN23 SPOT								224,486,325,000.00			30,985,000	1,300,758,600
Total For TN23								224,486,325,000.00			30,985,000	1,300,758,600
TN23/R On 06/11/2023 Spot Bond			100.00000	24.48654	100.00000	24.32254				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.74000	103.19211	8.74000	103.11897		31,850,872,604,000.00			3,644,264,600	7,719,655,200
Total TN25 SPOT								31,850,872,604,000.00			3,644,264,600	7,719,655,200
Total For TN25								31,850,872,604,000.00			3,644,264,600	7,719,655,200
TN25/R On 19/08/2025 Spot Bond			100.00000	12.31426	100.00000	12.23177				0.00	0	
Total TN25/R186 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 TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.10000	101.79418	9.10000	101.71913			301,621,320,000.00	33,145,200	10,532,109,80
Total TN27 SPOT									301,621,320,000.00	33,145,200	10,532,109,80
Total For TN27									301,621,320,000.00	33,145,200	10,532,109,80
TN27/R On 14/11/2027 Spot Bond			100.00000	11.89228	100.00000	11.81263			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.66000	103.36063	10.66000	103.27220			0.00	0	4,200,000,00
Total TN30 SPOT									0.00	0	4,200,000,00
Total For TN30									0.00	0	4,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	120.83130	8.00000	120.75321			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.11500	94.26501	12.11500	94.17367			0.00	0	12,070,000,00
Total TN40 SPOT									0.00	0	12,070,000,00
Total For TN40									0.00	0	12,070,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.40944	10.75000	104.31937			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.06375			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.36500	107.02258	6.36500	106.96702			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.26013			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.34550			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.26288			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.45458			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A ₂ On 13/04/2024 Spot Bond					0.00000	100.77067				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A ₃ On 13/04/2024 Spot Bond			6.65500	110.77907	6.65500	110.71931				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A ₄ On 13/04/2022 Spot Bond					0.00000	100.73197				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A ₆ On 13/04/2024 Spot Bond					0.00000	100.77067				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A ₇ On 13/04/2024 Spot Bond			8.62000	103.44298	8.62000	103.37106				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4A ₈ On 13/04/2024 Spot Bond					0.00000	97.92539				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B ₁ On 13/04/2024 Spot Bond					0.00000	101.80624				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 ₂ On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 ₃ On 18/03/2021 Spot Bond					0.00000	99.76090				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 ₄ On 08/04/2021 Spot Bond					0.00000	99.40003				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 ₅ On 22/04/2021 Spot Bond					0.00000	99.24872				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP248 On 21/07/2021 Spot Bond					0.00000	98.21928				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	97.74560				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	97.83013				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	99.62320				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	99.21710				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.12792				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	96.94975				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP256 On 14/02/2022 Spot Bond					0.00000	95.53530				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.52563				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.67996				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.55894				0.00	0	
Total TU1D11 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 TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.70515				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.94437				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.91364				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.57870				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.49833				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.42081				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.38951				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.26709				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.18826				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.07790				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.47000	107.16891	9.47000	107.08677				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.80860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.62319				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.49072				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.06521				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.14685				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.25815				0.00	0	351,000,00
Total VKE15 SPOT										0.00	0	351,000,00
Total For VKE15										0.00	0	351,000,00
VKE16 On 14/02/2025 Spot Bond					0.00000	100.26785				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.17674				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.95918				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			5.08000	103.33506	5.08000	103.29241				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	85.52130	100.00000	84.94989				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										83,687,032,680,418,000.00	336,142,928,000	343,971,257,62
Total for SPOT :										83,687,032,680,418,000.00	336,142,928,000	343,971,257,62

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
Total Futures									83,687,032,834,568,600.00	336,142,929,017	343,972,306,86
Total Options									0.00	0	141,33
Grand Total:									83,687,032,834,568,600.00	336,142,929,017	343,972,448,15