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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/03/2021

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			11.57908	74.68911	11.49446	75.13324			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.83970	75.48442	11.75137	75.93349			0.00	0	
ES33	On	04/11/2021	Bond Future			12.10315	72.53511	12.01097	72.98931			0.00	0	
ES33	On	03/02/2022	Bond Future			12.38574	73.35038	12.28938	73.80982			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.08732	73.22028	12.05400	73.41473			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.33400	74.00069	12.29913	74.19745			0.00	0	
ES42	On	04/11/2021	Bond Future			12.58526	70.55235	12.54874	70.75149			0.00	0	
ES42	On	03/02/2022	Bond Future			12.84569	71.34596	12.80745	71.54746			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	06/05/2021	Bond Future			150.08643	150.08643	150.02909	150.02909			4,052,333.61	27	7,75
I2025	On	05/08/2021	Bond Future			150.19145	150.19145	150.13402	150.13402			0.00	0	
I2025	On	04/11/2021	Bond Future			151.86890	151.86890	151.81117	151.81117			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			152.05231	152.05231	151.99412	151.99412			0.00	0	
Total I2025 Future												4,052,333.61	27	7,75
Total For I2025												4,052,333.61	27	7,75
I2029	On	06/05/2021	Bond Future			107.00442	107.00442	107.39412	107.39412			0.00	0	2,38
I2029	On	05/08/2021	Bond Future			108.17045	108.17045	108.56477	108.56477			0.00	0	
I2029	On	04/11/2021	Bond Future			108.22814	108.22814	108.62721	108.62721			0.00	0	
I2029	On	03/02/2022	Bond Future			109.46895	109.46895	109.87265	109.87265			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			102.01895	102.01895	101.48592	101.48592			0.00	0	9,58
I2033	On	05/08/2021	Bond Future			103.13060	103.13060	102.59203	102.59203			0.00	0	
I2033	On	04/11/2021	Bond Future			103.05775	103.05775	102.51349	102.51349			0.00	0	
I2033	On	03/02/2022	Bond Future			104.23911	104.23911	103.68874	103.68874			0.00	0	
Total I2033 Future												0.00	0	9,58
Total For I2033												0.00	0	9,58
I2038	On	06/05/2021	Bond Future			116.55935	116.55935	115.70110	115.70110			0.00	0	7,75
I2038	On	05/08/2021	Bond Future			116.10765	116.10765	115.24059	115.24059			0.00	0	
I2038	On	04/11/2021	Bond Future			117.40464	117.40464	116.52810	116.52810			0.00	0	
I2038	On	03/02/2022	Bond Future			116.99845	116.99845	116.11198	116.11198			0.00	0	
Total I2038 Future												0.00	0	7,75
Total For I2038												0.00	0	7,75
I2046	On	06/05/2021	Bond Future			104.23926	104.23926	103.52062	103.52062			0.00	0	14,85
I2046	On	05/08/2021	Bond Future			105.37523	105.37523	104.64904	104.64904			0.00	0	
I2046	On	04/11/2021	Bond Future			104.74463	104.74463	104.01075	104.01075			0.00	0	
I2046	On	03/02/2022	Bond Future			105.94563	105.94563	105.20342	105.20342			0.00	0	
Total I2046 Future												0.00	0	14,85
Total For I2046												0.00	0	14,85
I2050	On	06/05/2021	Bond Future			107.06060	107.06060	107.05387	107.05387			0.00	0	10,90
I2050	On	05/08/2021	Bond Future			106.29959	106.29959	106.29329	106.29329			0.00	0	
I2050	On	04/11/2021	Bond Future			107.48706	107.48706	107.48080	107.48080			0.00	0	
I2050	On	03/02/2022	Bond Future			106.77176	106.77176	106.76572	106.76572			0.00	0	
Total I2050 Future												0.00	0	10,90
Total For I2050												0.00	0	10,90
R186	On	06/05/2021	Bond Future			7.49706	117.60480	7.43670	117.90046		6.81	107,137,972.80	911	106,88
R186	On	05/08/2021	Bond Future			7.69505	113.57674	7.63080	113.87598		6.60	0.00	0	
R186	On	04/11/2021	Bond Future			7.89457	114.81924	7.82616	115.12203		6.56	0.00	0	
R186	On	03/02/2022	Bond Future			8.11425	110.82817	8.04119	111.13457		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												107,137,972.80	911	106,88
R186	On	06/05/2021	Bond Future	10.77	Call			14,972.87000	14.97287	14,677,220	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,010	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,013.90000	15.01390	14,718,250	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,010	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,931.82000	14.93182	14,636,170	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,010	7.43	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			1,024.34000	1.02434	893,560	6.75	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,697.52000	1.69752	1,862,400	6.75	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.63	Call			5,075.39000	5.07539	4,828,340	7.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			532.70000	0.53270	584,890	7.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,001.25000	5.00125	4,755,450	7.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			547.20000	0.54720	600,640	7.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			5,038.20000	5.03820	4,791,760	7.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			539.81000	0.53981	592,610	7.07	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,160.71000	3.16071	2,980,860	6.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,954.85000	1.95485	2,077,790	6.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,187.32000	3.18732	3,006,660	6.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,937.73000	1.93773	2,059,860	6.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,134.21000	3.13421	2,955,170	6.69	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,972.09000	1.97209	2,095,840	6.69	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,571.94000	4.57194	4,776,170	6.24	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,372.25000	1.37225	1,271,580	6.23	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,629.26000	4.62926	4,834,990	6.23	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,387.10000	1.38710	1,285,680	6.24	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,600.55000	4.60055	4,805,530	6.24	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,402.04000	1.40204	1,299,870	6.24	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												107,137,972.80	911	122,06
R197	On	06/05/2021	Bond Future			319.32539	319.32539	319.61257	319.61257			19,798,174.18	62	2,07
R197	On	05/08/2021	Bond Future			314.80218	314.80218	315.09367	315.09367			0.00	0	
R197	On	04/11/2021	Bond Future			318.31882	318.31882	318.61433	318.61433			0.00	0	
R197	On	03/02/2022	Bond Future			313.86970	313.86970	314.16903	314.16903			0.00	0	
Total R197 Future												19,798,174.18	62	2,07
Total For R197												19,798,174.18	62	2,07
R202	On	06/05/2021	Bond Future			226.68126	226.68126	226.66791	226.66791			0.00	0	8,02
R202	On	05/08/2021	Bond Future			224.90066	224.90066	224.88794	224.88794			0.00	0	
R202	On	04/11/2021	Bond Future			227.41257	227.41257	227.40028	227.40028			0.00	0	
R202	On	03/02/2022	Bond Future			225.71809	225.71809	225.70598	225.70598			0.00	0	

Contract 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			5.37493	105.53691	5.36590	105.55267		1.73		0.00	0	40,95
R2023	On	05/08/2021	Bond Future			5.56429	106.66063	5.55344	106.67694		1.87		0.00	0	
R2023	On	04/11/2021	Bond Future			5.78911	103.91942	5.77587	103.93617		1.72		0.00	0	
R2023	On	03/02/2022	Bond Future			6.11567	105.08698	6.09894	105.10405		1.55		0.00	0	
Total R2023 Future												0.00	0	40,95	
R2023	On	06/05/2021	Bond Future	7.57	Call			3,755.17000	3.75517	3,739,410	2.36		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.03000	0.00003	0,030	2.36		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,771.80000	3.77180	3,756,040	2.36		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.03000	0.00003	0,030	2.36		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,738.54000	3.73854	3,722,780	2.36		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.03000	0.00003	0,030	2.36		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			707.02000	0.70702	715,500	1.81		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			327.34000	0.32734	319,670	1.80		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			724.21000	0.72421	732,850	1.80		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			333.81000	0.33381	326,070	1.81		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			715.57000	0.71557	724,140	1.81		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			340.36000	0.34036	332,530	1.81		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			137.54000	0.13754	133,570	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,228.26000	1.22826	1,241,040	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			131.48000	0.13148	127,630	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,247.88000	1.24788	1,260,780	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			134.37000	0.13437	130,460	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,237.93000	1.23793	1,250,770	1.48		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,246.39000	1.24639	1,258,930	1.40		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			190.43000	0.19043	185,860	1.40		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,238.37000	1.23837	1,250,870	1.40		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			185.74000	0.18574	181,250	1.40		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,254.41000	1.25441	1,266,990	1.40		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			188.08000	0.18808	183,550	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			9.25667	94.77675	9.16619	95.28641		11.33		27,959,141.25	295	113,11
R2030	On	05/08/2021	Bond Future			9.47364	91.78090	9.37886	92.29636		11.24		0.00	0	
R2030	On	04/11/2021	Bond Future			9.68129	92.78531	9.58220	93.30666		11.00		0.00	0	
R2030	On	03/02/2022	Bond Future			9.90694	89.82394	9.80311	90.35122		11.03		0.00	0	
Total R2030 Future												27,959,141.25	295	113,11	
R2030	On	06/05/2021	Bond Future	11.70	Call			13,004.07000	13.00407	12,495,430	12.49		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	11.70	Put			3.47000	0.00347	4,490	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			3.60000	0.00360	4,660	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			1,234.04000	1.23404	1,028,300	11.13	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			2,466.56000	2.46656	2,770,480	11.13	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			5,018.78000	5.01878	5,454,120	10.69	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			314.06000	0.31406	239,740	10.69	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			2,787.83000	2.78783	3,114,890	11.06	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			1,036.01000	1.03601	853,410	11.06	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			1,121.32000	1.12132	928,500	11.09	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			2,641.89000	2.64189	2,958,730	11.09	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			1,353.54000	1.35354	1,134,770	11.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			2,299.15000	2.29915	2,590,040	11.17	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			2,044.81000	2.04481	1,761,320	11.33	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			1,572.59000	1.57259	1,798,760	11.33	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			2,368.08000	2.36808	2,059,700	11.41	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			1,336.47000	1.33647	1,537,750	11.41	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			3,134.54000	3.13454	3,484,080	10.99	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			859.74000	0.85974	699,620	10.99	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			1,523.02000	1.52302	1,744,130	11.35	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			2,107.47000	2.10747	1,818,920	11.35	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			9,455.51000	9.45551	8,956,040	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			41.36000	0.04136	51,550	12.49	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			4,626.20000	4.62620	4,206,070	12.03	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			488.12000	0.48812	577,650	12.03	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,953.28000	1.95328	1,677,400	11.31	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			1,649.74000	1.64974	1,883,520	11.31	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,189.46000	7.18946	7,670,850	10.63	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			99.21000	0.09921	70,940	10.63	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			8,447.67000	8.44767	7,955,470	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			75.37000	0.07537	92,830	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			5,164.78000	5.16478	4,728,740	12.20	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			13,050.38000	13.05038	12,541,710	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			3.34000	0.00334	4,330	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			12,957.72000	12.95772	12,449,120	12.49	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			390.10000	0.39010	463,720	12.20	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,840.17000	1.84017	2,091,970	11.27	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			1,748.59000	1.74859	1,490,730	11.27	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			13,484.08000	13.48408	12,979,680	12.25	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			6,318.60000	6.31860	5,910,000	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			217.70000	0.21770	177,930	10.62	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	05/08/2021	Bond Future	8.95	Put			4,005.66000	4.00566	4,328,550	10.90	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,626.07000	1.62607	1,433,500	10.90	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			2,494.38000	2.49438	2,732,020	11.21	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,881.62000	2.88162	2,603,800	11.21	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put			905.78000	0.90578	1,012,640	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			62.87000	0.06287	73,930	12.25	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call			6,359.36000	6.35936	5,949,770	12.15	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			896.09000	0.89609	1,001,960	12.15	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			6,400.34000	6.40034	5,989,780	12.16	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			886.66000	0.88666	991,560	12.16	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call			5,872.85000	5.87285	5,475,550	11.99	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			1,017.47000	1.01747	1,135,630	11.99	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			4,636.12000	4.63612	4,987,450	10.78	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,291.41000	1.29141	1,127,280	10.78	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			9,997.88000	9.99788	10,473,570	10.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,514.93000	1.51493	1,649,890	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,671.74000	6.67174	6,287,280	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call			9,808.22000	9.80822	9,355,750	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			1,543.92000	1.54392	1,680,810	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			642.33000	0.64233	711,210	11.89	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			6,706.18000	6.70618	6,320,760	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,529.37000	1.52937	1,665,300	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,740.70000	6.74070	6,354,310	11.89	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			8,145.94000	8.14594	8,562,550	10.42	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			865.45000	0.86545	760,710	10.42	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			5,976.28000	5.97628	6,335,220	10.57	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,554.63000	1.55463	1,392,220	10.57	0.00	0	30
R2030	On	03/02/2022	Bond Future	9.43	Call			2,905.70000	2.90570	2,674,040	10.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			4,833.57000	4.83357	5,129,190	10.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,928.72000	2.92872	2,695,890	10.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			3,886.40000	3.88640	4,141,600	11.05	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,725.07000	2.72507	2,502,780	10.79	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			4,804.24000	4.80424	5,098,690	10.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			5,073.16000	5.07316	5,378,150	10.79	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,951.85000	2.95185	2,717,840	10.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			4,775.05000	4.77505	5,068,320	10.85	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			8,704.85000	8.70485	9,114,320	10.41	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,118.21000	1.11821	1,000,400	10.41	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			3,768.50000	3.76850	3,496,420	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												27,959,141.25	295	129,75
R2032	On	06/05/2021	Bond Future			9.95089	89.75158	9.88641	90.14317		13.38	0.00	0	126,40
R2032	On	05/08/2021	Bond Future			10.16379	90.70758	10.09652	91.10366		12.88	0.00	0	
R2032	On	04/11/2021	Bond Future			10.37725	87.55469	10.30709	87.95533		13.22	0.00	0	
R2032	On	03/02/2022	Bond Future			10.60319	88.53887	10.52994	88.94419		12.71	0.00	0	
Total R2032 Future												0.00	0	126,40
R2032	On	06/05/2021	Bond Future	12.11	Call			12,270.19000	12.27019	11,881,160	14.87	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			16.65000	0.01665	19,210	14.87	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			12,319.39000	12.31939	11,930,280	14.87	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			3,630.68000	3.63068	3,344,260	13.75	0.00	0	7
R2032	On	06/05/2021	Bond Future	12.12	Put			16.15000	0.01615	18,630	14.87	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			12,220.95000	12.22095	11,831,990	14.87	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			17.17000	0.01717	19,800	14.87	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			14,498.25000	14.49825	14,107,270	14.87	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			3.71000	0.00371	4,320	14.87	0.00	0	7
R2032	On	06/05/2021	Bond Future	10.33	Put			983.25000	0.98325	1,088,420	13.75	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			7,892.96000	7.89296	7,562,510	14.09	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			840.12000	0.84012	905,750	14.09	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,935.01000	7.93501	7,603,890	14.09	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			829.48000	0.82948	894,440	14.09	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,850.97000	7.85097	7,521,190	14.09	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			850.87000	0.85087	917,170	14.09	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			7,353.80000	7.35380	7,638,180	12.51	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,506.05000	1.50605	1,389,790	12.51	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			8,779.65000	8.77965	8,457,820	14.30	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			391.77000	0.39177	421,650	14.30	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call			8,818.11000	8.81811	8,495,690	14.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			1,271.72000	1.27172	1,350,530	14.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			1,259.53000	1.25953	1,337,750	14.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			8,741.25000	8.74125	8,420,020	14.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			1,284.01000	1.28401	1,363,420	14.30	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			5,335.06000	5.33506	5,569,750	12.91	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,543.40000	2.54340	2,377,450	12.91	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			13,261.50000	13.26150	12,890,740	14.30	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			1,099.83000	1.09983	1,016,110	12.02	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call			4,718.66000	4.71866	4,492,010	12.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			4,000.76000	4.00076	4,179,430	12.82	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call			4,083.06000	4.08306	3,874,660	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		4,640.82000	4.64082	4,839,440	12.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		4,111.08000	4.11108	3,901,840	12.68	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		4,556.36000	4.55636	4,752,440	12.68	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		4,055.13000	4.05513	3,847,580	12.66	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		6,640.08000	6.64008	6,891,860	12.23	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		10,759.53000	10.75953	11,081,130	12.02	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		9,576.68000	9.57668	9,882,570	12.02	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,373.58000	1.37358	1,274,150	12.02	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		2,515.81000	2.51581	2,362,270	12.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		4,612.30000	4.61230	4,810,070	12.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		4,584.26000	4.58426	4,781,180	12.67	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,027.63000	4.02763	3,820,930	12.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		3,288.38000	3.28838	3,105,830	12.47	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		5,490.03000	5.49003	5,712,800	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			10.63137	89.14233	10.55661	89.62976	14.69	13,103,922.51	147	99,37
R2035	On	05/08/2021	Bond Future			10.84940	90.09151	10.77147	90.58442	14.36	0.00	0	
R2035	On	04/11/2021	Bond Future			11.06752	86.60214	10.98635	87.10067	14.82	0.00	0	
R2035	On	03/02/2022	Bond Future			11.30154	87.57542	11.21683	88.07969	14.27	0.00	0	
Total R2035 Future											13,103,922.51	147	99,37
R2035	On	06/05/2021	Bond Future	12.36	Call		10,809.52000	10.80952	10,334,320	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		73.67000	0.07367	85,900	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		1,051.73000	1.05173	1,179,480	15.56	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		2,187.72000	2.18772	1,930,880	14.75	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		2,231.01000	2.23101	2,461,600	14.75	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		4,263.68000	4.26368	4,612,910	14.04	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		1,714.86000	1.71486	1,493,690	14.57	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		900.93000	0.90093	1,012,670	15.77	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		4,663.85000	4.66385	4,288,160	15.77	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		13,639.60000	13.63960	13,155,160	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		75.58000	0.07558	88,100	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		4,197.21000	4.19721	3,837,530	15.56	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		3,154.99000	3.15499	2,840,440	15.12	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		6,635.92000	6.63592	6,210,920	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		468.18000	0.46818	530,610	16.50	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		12,928.31000	12.92831	12,445,260	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		854.43000	0.85443	716,230	14.04	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		2,748.82000	2.74882	3,015,080	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		169.28000	0.16928	195,150	16.50	0.00	0	2
R2035	On	06/05/2021	Bond Future	11.32	Call		5,486.96000	5.48696	5,087,680	16.13	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		689.44000	0.68944	777,590	16.13	0.00	0	2
R2035	On	06/05/2021	Bond Future	10.24	Put		3,390.38000	3.39038	3,694,990	14.36	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		16.16000	0.01616	19,150	16.50	0.00	0	6
R2035	On	06/05/2021	Bond Future	10.81	Put		1,518.70000	1.51870	1,691,580	15.12	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		10,861.65000	10.86165	10,386,170	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		71.80000	0.07180	83,750	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		10,757.38000	10.75738	10,282,470	16.50	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		1,281.78000	1.28178	1,098,960	14.36	0.00	0	2
R2035	On	06/05/2021	Bond Future	12.77	Put		24.26000	0.02426	28,640	16.50	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	12.02	Call		9,035.10000	9.03510	8,573,540	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		47,622.85000	47.62285	48,115,760	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		47,506.27000	47.50627	47,999,180	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		1,951.37000	1.95137	2,103,040	15.13	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.77	Call		3,380.47000	3.38047	3,119,850	14.38	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,389.81000	3.38981	3,622,100	14.38	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.02	Put		6,344.90000	6.34490	6,692,730	13.56	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		47,739.56000	47.73956	48,232,470	13.20	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,375.18000	1.37518	1,230,100	13.56	0.00	0	1
R2035	On	05/08/2021	Bond Future	11.37	Call		5,634.69000	5.63469	5,293,450	15.13	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		341.08000	0.34108	371,590	16.05	0.00	0	4
R2035	On	04/11/2021	Bond Future	11.75	Call		6,983.38000	6.98338	6,638,070	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		2,455.89000	2.45589	2,609,110	15.67	0.00	0	7
R2035	On	04/11/2021	Bond Future	11.08	Call		4,523.74000	4.52374	4,247,680	14.89	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		3,948.94000	3.94894	4,171,410	14.89	0.00	0	7
R2035	On	04/11/2021	Bond Future	10.23	Put		7,007.41000	7.00741	7,333,240	14.11	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,151.96000	2.15196	1,979,260	14.11	0.00	0	7
R2035	On	04/11/2021	Bond Future	12.52	Call		10,044.75000	10.04475	9,638,590	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,299.98000	1.29998	1,392,350	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		10,085.27000	10.08527	9,678,430	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,287.89000	1.28789	1,379,580	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		10,004.26000	10.00426	9,598,780	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		7,506.02000	7.50602	7,845,320	14.00	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,911.56000	1.91156	1,752,330	14.00	0.00	0	4
R2035	On	04/11/2021	Bond Future	10.62	Put		5,438.02000	5.43802	5,715,500	14.49	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,134.47000	3.13447	2,913,420	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			15,497.28000	15.49728	15,029,260	16.05	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,312.16000	1.31216	1,405,210	16.05	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			4,815.59000	4.81559	4,546,480	14.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			4,796.64000	4.79664	5,031,800	14.25	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,410.95000	1.41095	1,294,990	13.51	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			4,846.61000	4.84661	4,576,500	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			4,767.92000	4.76792	5,002,080	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,877.39000	4.87739	4,606,280	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			4,739.03000	4.73903	4,972,190	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			5,350.55000	5.35055	5,064,610	14.37	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			4,324.35000	4.32435	4,542,680	14.37	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,209.93000	3.20993	3,000,540	13.81	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			6,700.07000	6.70007	6,994,950	13.81	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			11,232.51000	11.23251	11,620,820	13.51	0.00	0	
Total R2035 Option												0.00	0	14,81
Total For R2035												13,103,922.51	147	114,15
R2037	On	06/05/2021	Bond Future			10.87385	84.61994	10.79911	85.10393		15.79	0.00	0	129,57
R2037	On	05/08/2021	Bond Future			11.09402	81.26562	11.01608	81.75513		16.21	0.00	0	
R2037	On	04/11/2021	Bond Future			11.30289	82.15519	11.22182	82.65026		15.90	0.00	0	
R2037	On	03/02/2022	Bond Future			11.52694	78.82427	11.44244	79.32501		16.12	0.00	0	
Total R2037 Future												0.00	0	129,57
R2037	On	06/05/2021	Bond Future	12.43	Call			9,788.09000	9.78809	9,323,930	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			130.71000	0.13071	150,540	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			9,838.87000	9.83887	9,374,300	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			127.71000	0.12771	147,130	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			9,737.33000	9.73733	9,273,580	17.72	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			133.78000	0.13378	154,020	17.72	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			1,046.41000	1.04641	1,134,200	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			8,380.93000	8.38093	7,980,840	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			1,070.96000	1.07096	1,160,380	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			8,423.25000	8.42325	8,022,340	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			1,058.63000	1.05863	1,147,230	17.79	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			8,465.61000	8.46561	8,063,890	17.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			10,303.47000	10.30347	9,897,440	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,285.85000	1.28585	1,374,890	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			10,224.52000	10.22452	9,819,790	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,309.33000	1.30933	1,399,670	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			10,263.98000	10.26398	9,858,600	17.23	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,297.55000	1.29755	1,387,240	17.23	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/02/2022	Bond Future	11.46	Put		4,831.32000	4.83132	5,061,440	16.09	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,966.62000	4.96662	4,695,020	16.10	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		4,802.78000	4.80278	5,031,920	16.10	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,905.30000	4.90530	4,635,660	16.08	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		4,860.31000	4.86031	5,091,410	16.08	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,935.77000	4.93577	4,665,150	16.09	0.00	0	
Total R2037 Option											0.00	0	
Total For R2037											0.00	0	129,57
R2040	On	06/05/2021	Bond Future			10.97500	86.89512	10.93617	87.16357	15.99	9,992,938.80	115	78,94
R2040	On	05/08/2021	Bond Future			11.18939	83.31475	11.14887	83.58633	16.61	0.00	0	
R2040	On	04/11/2021	Bond Future			11.39240	84.22684	11.35022	84.50163	16.31	0.00	0	
R2040	On	03/02/2022	Bond Future			11.60996	80.66896	11.56597	80.94694	16.58	0.00	0	
Total R2040 Future											9,992,938.80	115	78,94
R2040	On	06/05/2021	Bond Future	12.43	Call		9,598.54000	9.59854	9,340,530	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		178.60000	0.17860	189,040	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		9,651.78000	9.65178	9,393,550	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		862.19000	0.86219	910,390	17.08	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		5,143.50000	5.14350	4,923,250	17.08	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		14,568.33000	14.56833	14,300,800	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		174.60000	0.17460	184,820	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		9,545.32000	9.54532	9,287,540	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		15.83000	0.01583	16,750	18.09	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		182.68000	0.18268	193,350	18.09	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		2,689.34000	2.68934	2,818,540	15.73	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		1,948.37000	1.94837	1,809,120	15.73	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		1,003.13000	1.00313	1,043,490	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,277.17000	9.27717	9,045,550	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		991.32000	0.99132	1,031,280	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,187.32000	9.18732	8,956,510	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		2,466.66000	2.46666	2,556,100	16.98	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,094.06000	5.09406	4,911,920	16.98	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		19,747.04000	19.74704	19,477,430	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,015.06000	1.01506	1,055,830	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		36.14000	0.03614	38,110	18.29	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		9,232.22000	9.23222	9,001,000	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		3,914.03000	3.91403	4,042,340	16.37	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,245.41000	3.24541	3,102,140	16.37	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,405.49000	1.40549	1,452,460	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		10,648.32000	10.64832	10,420,150	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		1,392.86000	1.39286	1,439,480	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		10,565.93000	10.56593	10,338,460	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,418.22000	1.41822	1,465,540	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		10,607.11000	10.60711	10,379,290	17.69	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,201.74000	5.20174	5,046,690	16.65	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		5,112.92000	5.11292	5,235,850	16.65	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,234.35000	5.23435	5,078,750	16.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		5,082.32000	5.08232	5,204,700	16.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,169.53000	5.16953	5,015,030	16.64	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		5,144.00000	5.14400	5,267,480	16.64	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											9,992,938.80	115	82,54
R2044	On	06/05/2021	Bond Future			11.06012	83.31025	11.02120	83.58055	16.85	0.00	0	61,8
R2044	On	05/08/2021	Bond Future			11.26720	79.81688	11.22657	80.09033	17.50	0.00	0	
R2044	On	04/11/2021	Bond Future			11.46305	80.69069	11.42075	80.96732	17.17	0.00	0	
R2044	On	03/02/2022	Bond Future			11.67274	77.21819	11.62860	77.49807	17.45	0.00	0	
Total R2044 Future											0.00	0	61,81
R2044	On	06/05/2021	Bond Future	12.44	Call		9,169.89000	9.16989	8,912,370	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		222.13000	0.22213	234,910	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		9,222.11000	9.22211	8,964,330	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		217.38000	0.21738	229,900	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		1,345.02000	1.34502	1,233,940	16.34	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		3,914.08000	3.91408	3,715,530	17.58	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		1,346.55000	1.34655	1,418,300	17.58	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		5,816.71000	5.81671	5,587,180	18.53	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		2,103.33000	2.10333	2,208,700	17.01	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		9,483.38000	9.48338	9,224,360	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		194.95000	0.19495	206,230	19.07	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		6,383.21000	6.38321	6,147,350	18.81	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		226.97000	0.22697	240,020	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		3,635.04000	3.63504	3,794,260	16.34	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		9,117.68000	9.11768	8,860,430	19.07	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		632.11000	0.63211	666,550	18.81	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		1,450.95000	1.45095	1,527,720	17.47	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		3,687.52000	3.68752	3,493,990	17.47	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		746.83000	0.74683	787,600	18.53	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		2,649.03000	2.64903	2,484,100	17.01	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		979.62000	0.97962	1,019,020	19.27	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		9,453.80000	9.45380	9,219,360	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			968.24000	0.96824	1,007,250	19.27		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			9,365.22000	9.36522	9,131,560	19.27		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			991.12000	0.99112	1,030,910	19.27		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call			9,409.49000	9.40949	9,175,440	19.27		0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			10,301.46000	10.30146	10,074,970	18.62		0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			1,530.16000	1.53016	1,580,300	18.62		0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			10,341.59000	10.34159	10,114,750	18.62		0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			1,516.81000	1.51681	1,566,600	18.62		0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			10,261.35000	10.26135	10,035,220	18.62		0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			1,543.60000	1.54360	1,594,100	18.62		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			5,270.08000	5.27008	5,395,120	17.55		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call			5,087.43000	5.08743	4,933,690	17.53		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			5,333.60000	5.33360	5,459,740	17.53		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			5,119.48000	5.11948	4,965,190	17.54		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			5,301.75000	5.30175	5,427,340	17.54		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			5,151.62000	5.15162	4,996,780	17.55		0.00	0	
Total R2044 Option													0.00	0	18,60
Total For R2044													0.00	0	80,41
R2048	On	06/05/2021	Bond Future			10.97468	82.56963	10.94076	82.81269		17.16		0.00	0	134,82
R2048	On	05/08/2021	Bond Future			11.16747	83.44880	11.13208	83.69471		16.93		0.00	0	
R2048	On	04/11/2021	Bond Future			11.35910	79.94989	11.32221	80.19870		17.51		0.00	0	
R2048	On	03/02/2022	Bond Future			11.56359	80.84842	11.52506	81.10018		16.83		0.00	0	
Total R2048 Future													0.00	0	134,82
R2048	On	06/05/2021	Bond Future	12.35	Call			9,326.21000	9.32621	9,093,470	19.46		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			218.39000	0.21839	228,710	19.46		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			9,379.47000	9.37947	9,146,510	19.46		0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call			1,867.68000	1.86768	1,743,640	16.84		0.00	0	1,20
R2048	On	06/05/2021	Bond Future	12.36	Put			213.65000	0.21365	223,750	19.46		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			9,272.95000	9.27295	9,040,430	19.46		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			223.22000	0.22322	233,760	19.46		0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Put			6,086.54000	6.08654	6,282,060	15.41		0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call			441.01000	0.44101	393,470	15.41		0.00	0	1,20
R2048	On	06/05/2021	Bond Future	10.80	Put			2,890.19000	2.89019	3,009,210	16.84		0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Put			5,901.43000	5.90143	6,050,420	16.40		0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			2,036.64000	2.03664	1,939,720	16.40		0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.51	Call			9,634.54000	9.63454	9,422,410	18.66		0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			968.63000	0.96863	1,002,410	18.66		0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			9,679.84000	9.67984	9,467,380	18.66		0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			957.29000	0.95729	990,740	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 Intere
R2048	On	05/08/2021	Bond Future	12.50	Call		9,589.26000	9.58926	9,377,470	18.66		0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		980.08000	0.98008	1,014,200	18.66		0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		4,572.19000	4.57219	4,696,850	16.81		0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		2,925.83000	2.92583	2,804,580	16.81		0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.00	Put		9,391.03000	9.39103	9,587,790	15.36		0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		760.04000	0.76004	710,890	15.36		0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.30	Put		7,501.02000	7.50102	7,674,620	15.91		0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,310.25000	1.31025	1,237,940	15.91		0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.84	Put		1,464.96000	1.46496	1,507,180	19.01		0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		10,692.40000	10.69240	10,485,510	19.01		0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,451.95000	1.45195	1,493,870	19.01		0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		10,610.38000	10.61038	10,404,100	19.01		0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,478.07000	1.47807	1,520,600	19.01		0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		10,651.38000	10.65138	10,444,790	19.01		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,083.97000	5.08397	4,945,480	16.81		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		5,380.26000	5.38026	5,493,530	16.81		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,117.08000	5.11708	4,978,070	16.82		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		5,347.45000	5.34745	5,460,200	16.82		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,051.26000	5.05126	4,913,280	16.81		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		5,413.58000	5.41358	5,527,360	16.81		0.00	0	
Total R2048 Option												0.00	0	7,60
Total For R2048												0.00	0	142,42
R209	On	06/05/2021	Bond Future			10.54703	68.76455	10.46203	69,24731	17.80		0.00	0	27,11
R209	On	05/08/2021	Bond Future			10.73874	69.49704	10.65052	69,98519	16.97		0.00	0	
R209	On	04/11/2021	Bond Future			10.92938	67.11698	10.83785	67,61068	17.37		0.00	0	1,71
R209	On	03/02/2022	Bond Future			11.12896	67.87143	11.03393	68,37079	16.69		0.00	0	
Total R209 Future												0.00	0	28,93
R209	On	06/05/2021	Bond Future	12.23	Call		9,202.02000	9.20202	8,735,880	19.65		0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		93.81000	0.09381	110,430	19.65		0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		9,246.21000	9.24621	8,779,730	19.65		0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		6,126.97000	6.12697	6,544,670	16.63		0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		306.02000	0.30602	240,960	16.63		0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put		2,388.02000	2.38802	2,639,800	17.64		0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		1,744.22000	1.74422	1,513,240	17.64		0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call		2,474.86000	2.47486	2,190,140	17.92		0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		4,805.01000	4.80501	5,183,050	16.87		0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		562.17000	0.56217	457,450	16.87		0.00	0	5,01
R209	On	06/05/2021	Bond Future	11.00	Call		3,914.08000	3.91408	3,555,800	18.56		0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		939.34000	0.93934	1,063,820	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		3,665.67000	3.66567	3,994,170	17.20	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		96.02000	0.09602	113,000	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		6,438.28000	6.43828	6,009,570	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		361.38000	0.36138	415,430	19.65	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put		2,717.51000	2.71751	2,991,370	17.54	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,491.72000	1.49172	1,282,820	17.54	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call		4,937.25000	4.93725	4,544,290	19.09	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		1,693.72000	1.69372	1,891,760	17.92	0.00	0	6,2!
R209	On	06/05/2021	Bond Future	12.24	Put		91.64000	0.09164	107,920	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		9,157.83000	9.15783	8,692,050	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		643.29000	0.64329	733,090	19.09	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call		9,290.38000	9.29038	8,823,560	19.65	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		89.52000	0.08952	105,460	19.65	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	10.00	Call		954.02000	0.95402	799,760	17.20	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		7,057.64000	7.05764	6,668,700	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,074.52000	1.07452	1,173,730	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,094.25000	7.09425	6,704,450	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,062.50000	1.06250	1,160,850	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,021.08000	7.02108	6,633,020	18.51	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,086.65000	1.08665	1,186,740	18.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,165.85000	8.16585	7,780,500	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,467.99000	1.46799	1,576,340	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,698.74000	1.69874	1,819,860	18.78	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	12.18	Call		8,199.65000	8.19965	7,813,580	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,455.26000	1.45526	1,562,890	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,233.49000	8.23349	7,846,700	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,442.62000	1.44262	1,549,530	18.78	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,982.29000	2.98229	2,757,200	17.14	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,850.61000	4.85061	5,119,220	17.14	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	9.50	Put		8,976.47000	8.97647	9,356,580	16.42	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,125.74000	1.12574	1,012,150	16.42	0.00	0	3,7!
R209	On	04/11/2021	Bond Future	12.00	Call		7,597.48000	7.59748	7,224,900	18.78	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,339.93000	4.33993	4,073,680	16.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		4,413.58000	4.41358	4,646,690	16.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,366.68000	4.36668	4,099,460	16.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		4,387.45000	4.38745	4,619,590	16.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,393.76000	4.39376	4,125,580	16.73	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		4,361.70000	4.36170	4,592,880	16.73	0.00	0	
Total R209 Option											0.00	0	59,57

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209											0.00	0	88,50	
R210	On	06/05/2021			198.55426	198.55426	198.54687	198.54687				0.00	0	1,18
R210	On	05/08/2021			200.71787	200.71787	200.71129	200.71129				0.00	0	
R210	On	04/11/2021			200.21966	200.21966	200.21340	200.21340				0.00	0	
R210	On	03/02/2022			202.51525	202.51525	202.50919	202.50919				0.00	0	
Total R210 Future											0.00	0	1,18	
Total For R210											0.00	0	1,18	
R212	On	06/05/2021			171.30632	171.30632	171.32570	171.32570				9,593,153.92	56	3,18
R212	On	05/08/2021			170.84110	170.84110	170.86130	170.86130				0.00	0	
R212	On	04/11/2021			172.74940	172.74940	172.77026	172.77026				0.00	0	
Total R212 Future											9,593,153.92	56	3,11	
Total For R212											9,593,153.92	56	3,11	
R213	On	06/05/2021			9.59730	85.08229	9.54294	85.38634		13.13		0.00	0	9,14
R213	On	05/08/2021			9.80098	85.98821	9.74426	86.29583		12.46		0.00	0	
R213	On	04/11/2021			10.00616	83.39920	9.94702	83.71037		12.73		0.00	0	
R213	On	03/02/2022			10.22753	84.33626	10.16574	84.65110		12.24		0.00	0	
Total R213 Future											0.00	0	9,14	
R213	On	06/05/2021	11.90	Call			11,969.86000	11.96986	11,666,970	14.45		0.00	0	
R213	On	06/05/2021	11.90	Put			9.78000	0.00978	10,940	14.45		0.00	0	
R213	On	06/05/2021	11.91	Call			12,015.33000	12.01533	11,712,410	14.45		0.00	0	
R213	On	06/05/2021	11.91	Put			9.47000	0.00947	10,600	14.45		0.00	0	
R213	On	06/05/2021	11.89	Call			11,924.36000	11.92436	11,621,510	14.45		0.00	0	
R213	On	06/05/2021	11.89	Put			10.10000	0.01010	11,300	14.45		0.00	0	
R213	On	05/08/2021	10.78	Call			6,396.26000	6.39626	6,150,590	13.58		0.00	0	
R213	On	05/08/2021	10.78	Put			1,005.07000	1.00507	1,067,020	13.58		0.00	0	
R213	On	05/08/2021	10.14	Call			4,017.20000	4.01720	3,816,170	12.80		0.00	0	
R213	On	05/08/2021	10.14	Put			1,901.45000	1.90145	2,008,040	12.80		0.00	0	
R213	On	05/08/2021	9.34	Put			4,028.65000	4.02865	4,210,970	12.19		0.00	0	
R213	On	05/08/2021	9.34	Call			1,792.72000	1.79272	1,667,420	12.19		0.00	0	
R213	On	05/08/2021	10.85	Call			6,660.77000	6.66077	6,410,950	13.58		0.00	0	
R213	On	05/08/2021	10.85	Put			921.92000	0.92192	979,720	13.58		0.00	0	
R213	On	05/08/2021	10.86	Call			6,698.86000	6.69886	6,448,460	13.58		0.00	0	
R213	On	05/08/2021	10.86	Put			910.51000	0.91051	967,730	13.58		0.00	0	
R213	On	05/08/2021	10.84	Call			6,622.76000	6.62276	6,373,520	13.58		0.00	0	
R213	On	05/08/2021	10.84	Put			933.45000	0.93345	991,830	13.58		0.00	0	
R213	On	04/11/2021	11.11	Call			7,285.30000	7.28530	7,045,140	13.76		0.00	0	
R213	On	04/11/2021	11.11	Put			1,436.60000	1.43660	1,507,610	13.76		0.00	0	
R213	On	04/11/2021	11.09	Call			7,216.35000	7.21635	6,977,220	13.76		0.00	0	
R213	On	04/11/2021	11.09	Put			1,463.58000	1.46358	1,535,620	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		7,250.79000	7.25079	7,011,150	13.76	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,450.04000	1.45004	1,521,570	13.76	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call		3,909.32000	3.90932	3,741,740	12.17	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		3,989.77000	3.98977	4,137,030	12.17	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,549.30000	2.54930	2,420,430	11.79	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		5,613.48000	5.61348	5,799,450	11.79	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		9,441.07000	9.44107	9,686,130	11.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		3,447.86000	3.44786	3,292,250	12.05	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		4,455.67000	4.45567	4,614,900	12.05	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,472.50000	3.47250	3,316,220	12.06	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		4,428.44000	4.42844	4,587,000	12.06	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,422.99000	3.42299	3,268,050	12.04	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,277.06000	1.27706	1,198,030	11.55	0.00	0	10
R213	On	03/02/2022	Bond Future	10.25	Put		3,748.73000	3.74873	3,889,480	12.24	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,946.06000	2.94606	2,804,770	11.91	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		5,053.05000	5.05305	5,226,600	11.91	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		8,655.32000	8.65532	8,891,130	11.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		4,482.72000	4.48272	4,642,620	12.04	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,085.46000	1.08546	1,015,680	11.55	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		4,177.67000	4.17767	4,003,580	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			10.92328	65.68487	10.88941	65.87879	19.55	0.00	0	13,90
R214	On	05/08/2021	Bond Future			11.11339	66.38430	11.07817	66.58048	18.62	0.00	0	
R214	On	04/11/2021	Bond Future			11.30223	63.83309	11.26564	64.03156	19.12	0.00	0	
R214	On	03/02/2022	Bond Future			11.50315	64.55044	11.46507	64.75127	18.34	0.00	0	
Total R214 Future											0.00	0	13,90
R214	On	06/05/2021	Bond Future	12.26	Call		7,431.48000	7.43148	7,248,200	21.59	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		270.99000	0.27099	281,630	21.59	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		7,473.75000	7.47375	7,290,260	21.59	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		265.82000	0.26582	276,250	21.59	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		7,389.23000	7.38923	7,206,150	21.59	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		276.25000	0.27625	287,090	21.59	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,369.17000	6.36917	6,215,480	20.31	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,487.26000	1.48726	1,529,750	20.31	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,403.32000	6.40332	6,249,280	20.31	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,472.33000	1.47233	1,514,470	20.31	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,437.53000	6.43753	6,283,140	20.31	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,457.52000	1.45752	1,499,310	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			1,774.31000	1.77431	1,817,500	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			7,796.79000	7.79679	7,642,060	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			1,802.86000	1.80286	1,846,600	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			7,828.70000	7.82870	7,673,690	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			1,788.54000	1.78854	1,832,000	20.68	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			7,860.63000	7.86063	7,705,350	20.68	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			4,390.43000	4.39043	4,279,060	18.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			4,682.70000	4.68270	4,772,160	18.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			4,337.39000	4.33739	4,226,780	18.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			4,736.35000	4.73635	4,826,570	18.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			4,364.00000	4.36400	4,253,010	18.24	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			4,709.58000	4.70958	4,799,420	18.24	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	13,95
Total for Bond												191,637,637.07	1,613	1,158,15
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			756.40000	756.40000	759.11800	759.11800				0.00	0	9;
GOVI On 05/08/2021 GOVI			764.36900	764.36900	767.11800	767.11800				0.00	0	
GOVI On 04/11/2021 GOVI			772.80800	772.80800	775.58900	775.58900				0.00	0	
GOVI On 03/02/2022 GOVI			781.48300	781.48300	784.29700	784.29700				0.00	0	
Total GOVI Future										0.00	0	97
GOVI On 06/05/2021 GOVI	678.68	Call			804,380.00000	80.43800	777,200,000			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			804,280.00000	80.42800	777,100,000			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		804,480.00000	80.44800	777,300,000		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		479,880.00000	47.98800	452,390,000		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		479,780.00000	47.97800	452,290,000		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		479,680.00000	47.96800	452,190,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		471,790.00000	47.17900	443,980,000		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		471,690.00000	47.16900	443,880,000		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		471,890.00000	47.18900	444,080,000		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		84,530.00000	8.45300	112,670,000		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		84,630.00000	8.46300	112,770,000		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		84,430.00000	8.44300	112,570,000		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			778.18600	778.18600	780.12800	780.12800		0.00	0	
AL37	On	05/08/2021	Index Future			786.38400	786.38400	788.34900	788.34900		0.00	0	
AL37	On	04/11/2021	Index Future			795.06600	795.06600	797.05500	797.05500		0.00	0	
AL37	On	03/02/2022	Index Future			803.99200	803.99200	806.00400	806.00400		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	06/05/2021	Index Future			871.20200	871.20200	875.26500	875.26500		0.00	0	
AL7T	On	05/08/2021	Index Future			880.38000	880.38000	884.48900	884.48900		0.00	0	
AL7T	On	04/11/2021	Index Future			890.10000	890.10000	894.25600	894.25600		0.00	0	
AL7T	On	03/02/2022	Index Future			900.09200	900.09200	904.29700	904.29700		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	06/05/2021	Index Future			765.45000	765.45000	768.23600	768.23600		0.00	0	30
ALBI	On	05/08/2021	Index Future			773.51400	773.51400	776.33200	776.33200		0.00	0	
ALBI	On	04/11/2021	Index Future			782.05300	782.05300	784.90500	784.90500		0.00	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			790.83300	790.83300	793.71700	793.71700			0.00	0	
Total ALBI Future												0.00	0	30
Total For ALBI												0.00	0	30
IGOV	On	06/05/2021	Index Future			279.54800	279.54800	279.10200	279.10200			0.00	0	85
IGOV	On	05/08/2021	Index Future			282.56100	282.56100	282.11200	282.11200			0.00	0	
IGOV	On	04/11/2021	Index Future			285.74900	285.74900	285.29500	285.29500			0.00	0	
IGOV	On	03/02/2022	Index Future			289.02400	289.02400	288.56500	288.56500			0.00	0	
Total IGOV Future												0.00	0	85
Total For IGOV												0.00	0	85
Total for Index												0.00	0	1,20
JIBAR	f	On	17/03/2021	Jibar Future		3.65500	96.34500	3.65500	96.34500			0.00	0	
JIBAR	f	On	21/04/2021	Jibar Future		3.71500	96.28500	3.70500	96.29500			0.00	0	
JIBAR	f	On	19/05/2021	Jibar Future		3.73000	96.27000	3.72000	96.28000			0.00	0	
JIBAR	f	On	15/06/2021	Jibar Future		3.78500	96.21500	3.75500	96.24500			0.00	0	
JIBAR	f	On	21/07/2021	Jibar Future		3.81000	96.19000	3.78000	96.22000			0.00	0	
JIBAR	f	On	18/08/2021	Jibar Future		3.90000	96.10000	3.87000	96.13000			0.00	0	30,00
JIBAR	f	On	15/09/2021	Jibar Future		3.92000	96.08000	3.89000	96.11000			0.00	0	
JIBAR	f	On	15/12/2021	Jibar Future		4.23500	95.76500	4.20500	95.79500			0.00	0	
JIBAR	f	On	16/03/2022	Jibar Future		4.46000	95.54000	4.45000	95.55000			0.00	0	
JIBAR	f	On	15/06/2022	Jibar Future		4.74000	95.26000	4.74000	95.26000			0.00	0	47
JIBAR	f	On	21/09/2022	Jibar Future		4.95500	95.04500	4.94500	95.05500			0.00	0	
JIBAR	f	On	21/12/2022	Jibar Future		5.21500	94.78500	5.21500	94.78500			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			90.76000	90.76000	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 :												191,637,637.07	1,613	1,190,85
AA06	On	15/04/2021	Spot Bond					0.00000	100.69892			0.00	0	
Total AA06 SPOT												0.00	0	
Total For AA06												0.00	0	
AA06/JI	On	15/04/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT												0.00	0	
Total For AA06/JIBAR												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AA07 On 15/04/2021 Spot Bond			6.02000	104.10967	6.02000	104.09261				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.67000	301.96661	3.67000	301.91982				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.90707				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.66248				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.80255	9.65000	101.77620				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.11238				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.86943				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.79666				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.33288				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.66897				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.91509				0.00	0	1,660,000,00
Total ABFN21 SPOT										0.00	0	1,660,000,00
Total For ABFN21										0.00	0	1,660,000,00
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.29613				0.00	0	
Total ABFN22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.55295				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.83726				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.42963				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.34342				0.00	0	570,000,00
Total ABFN27 SPOT										0.00	0	570,000,00
Total For ABFN27										0.00	0	570,000,00
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.99268				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	100.91976				0.00	0	1,500,000,00
Total ABFN29 SPOT										0.00	0	1,500,000,00
Total For ABFN29										0.00	0	1,500,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.87380				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.28051				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	100.79241				0.00	40,000,000,000	10,220,000,00
Total ABFN32 SPOT										0.00	40,000,000,000	10,220,000,00
Total For ABFN32										0.00	40,000,000,000	10,220,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.79129				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.75670				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.90303				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	100.24461				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.73250				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.56391				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3i On 16/09/2022 Spot Bond					0.00000	100.29711				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4i On 16/09/2024 Spot Bond					0.00000	100.02578				0.00	8,000,000,000	2,000,000,00
Total ABFN40 SPOT										0.00	8,000,000,000	2,000,000,00
Total For ABFN40										0.00	8,000,000,000	2,000,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.62065				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4i On 16/09/2029 Spot Bond					0.00000	98.85234				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4i On 14/10/2022 Spot Bond					0.00000	100.70564				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4i On 14/10/2024 Spot Bond					0.00000	100.72582				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4i On 14/10/2026 Spot Bond					0.00000	100.74029				0.00	12,000,000,000	3,000,000,00
Total ABFN45 SPOT										0.00	12,000,000,000	3,000,000,00
Total For ABFN45										0.00	12,000,000,000	3,000,000,00
ABFN4i On 24/06/2025 Spot Bond					0.00000	101.03366				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	100.15041				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.15767				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.01968				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.35592				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.94686				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	147.54001				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	80.15225	100.00000	79.96948				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.10000	7.10000	7.10000	136.95681				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	17.37116	100.00000	17.33132				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	101.43369				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	217.58843	2.96000	217.55888				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.70000	2.70000	2.70000	147.31827				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			4.11000	4.11000	4.11000	190.64648				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	214.13801				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.85000	6.85000	6.85000	101.80478				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.27500	7.27500	7.27500	117.21531				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.51000	5.51000	5.51000	103.01732				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.04000	104.26867	5.04000	104.25434				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			5.35000	107.95080	5.35000	107.93506				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.38000	110.09942	5.38000	110.08328				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.84000	117.38809	6.84000	117.36628				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.05000	116.59151	8.05000	116.56610				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			5.82000	113.84179	5.82000	113.82375				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.38500	106.25953	7.38500	106.23825				0.00	0	

Contract 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	9.81031	100.00000	9.78836				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	314.54269			205,000,000,000.00	100,000,000	50,000,00	
Total ABSI2 SPOT									205,000,000,000.00	100,000,000	50,000,00	
Total For ABSI2									205,000,000,000.00	100,000,000	50,000,00	
ABSI4 On 31/01/2022 Spot Bond			1.37000	169.75414	1.37000	169.73837			3,425,000,000,000.00	2,500,000,000	1,250,000,00	
Total ABSI4 SPOT									3,425,000,000,000.00	2,500,000,000	1,250,000,00	
Total For ABSI4									3,425,000,000,000.00	2,500,000,000	1,250,000,00	
ABX01 On 10/07/2024 Spot Bond			10.15000	10.15000	10.15000	103.85712			0.00	0		
Total ABX01 SPOT									0.00	0		
Total For ABX01									0.00	0		
ACL097 On 20/12/2025 Spot Bond					0.00000	101.33260			0.00	0		
Total ACL097 SPOT									0.00	0		
Total For ACL097									0.00	0		
ACL098 On 20/12/2025 Spot Bond					0.00000	101.29053			0.00	0		
Total ACL098 SPOT									0.00	0		
Total For ACL098									0.00	0		
ACL129 On 20/09/2021 Spot Bond					0.00000	101.23815			0.00	0		
Total ACL129 SPOT									0.00	0		
Total For ACL129									0.00	0		
ACL145 On 20/12/2021 Spot Bond					0.00000	101.24449			0.00	0		
Total ACL145 SPOT									0.00	0		
Total For ACL145									0.00	0		
ACL185 On 20/09/2022 Spot Bond					0.00000	100.76255			0.00	0		
Total ACL185 SPOT									0.00	0		
Total For ACL185									0.00	0		
ACL193 On 20/09/2022 Spot Bond					0.00000	101.28657			0.00	0		
Total ACL193 SPOT									0.00	0		
Total For ACL193									0.00	0		
ACL194 On 20/09/2022 Spot Bond					0.00000	101.28657			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	101.32237				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.32237				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	101.21923				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.21079				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.17921				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.31605				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.24215				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.46343				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.47989				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.16737				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	100.74416				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	98.55122				0.00	2,000,000,000	1,000,000,00
Total AGL03 SPOT										0.00	2,000,000,000	1,000,000,00
Total For AGL03										0.00	2,000,000,000	1,000,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.68249				0.00	400,000,000	200,000,00
Total AGT01 SPOT										0.00	400,000,000	200,000,00
Total For AGT01										0.00	400,000,000	200,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	101.74157				0.00	680,000,000	185,000,00
Total AGT02 SPOT										0.00	680,000,000	185,000,00
Total For AGT02										0.00	680,000,000	185,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	100.58760				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	102.40951				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.72243				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	100.72243				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.84246				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.70245				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.69578				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.76918				0.00	0	

Contract 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	100.84253				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.08229				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.15546				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.38729				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.21120				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.54000	107.85495	6.54000	107.83578				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.22259				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.23778				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.77897				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.48084				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.67590				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	100.22252				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.23770				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.34358				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.20735				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.23012				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.24529				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.37376				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.42000	112.44833	7.42000	112.42582				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.54000	110.30030	6.54000	110.28068				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.41500	94.78447	11.41500	94.75540				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.38000	168.28000	6.38000	168.24169				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.83352				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	100.63868				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.33970				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.56074				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.90087				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.09969				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.22263				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.23242				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.49200				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.21937				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.06000	229.02414	5.06000	228.98008				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.07500	206.60303	5.07500	206.56322				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.35000	168.29180	2.35000	168.27166			714,400,000,000.00	304,000,000	76,000,000	
Total ASN137 SPOT									714,400,000,000.00	304,000,000	76,000,000	
Total For ASN137									714,400,000,000.00	304,000,000	76,000,000	
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	98.45541			0.00	0		
Total ASN145 SPOT									0.00	0		
Total For ASN145									0.00	0		
ASN14: On 04/05/2021 Spot Bond					0.00000	100.50752			0.00	0		
Total ASN146 SPOT									0.00	0		
Total For ASN146									0.00	0		
ASN14: On 04/05/2021 Spot Bond					0.00000	100.52276			0.00	0		
Total ASN147 SPOT									0.00	0		
Total For ASN147									0.00	0		
ASN14: On 31/01/2022 Spot Bond			2.39500	168.22512	2.39500	168.20479			0.00	0		
Total ASN149 SPOT									0.00	0		
Total For ASN149									0.00	0		
ASN15: On 31/05/2021 Spot Bond					0.00000	55.00749			0.00	0		
Total ASN150 SPOT									0.00	0		
Total For ASN150									0.00	0		
ASN15: On 02/06/2021 Spot Bond					0.00000	100.09758			0.00	0		
Total ASN152 SPOT									0.00	0		
Total For ASN152									0.00	0		
ASN15: On 31/03/2028 Spot Bond			5.00000	180.39924	5.00000	180.36482			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	100.45790				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.26952				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	101.44708				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	101.43188				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	101.10737				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.06500	103.40442	5.06500	103.38445				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.11188				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.12914				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.24076				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.23739				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.26779				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.10952				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.09996				0.00	2,426,666,600	2,426,666,600
Total ASN255 SPOT										0.00	2,426,666,600	2,426,666,600
Total For ASN255										0.00	2,426,666,600	2,426,666,600
ASN26: On 20/06/2023 Spot Bond					0.00000	101.42768				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.11624				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.32899				0.00	0	

Contract 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	100.22762				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.22183				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	99.89297				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	101.09236				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	101.20660				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.55388				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.45500	4.45500	4.45500	100.77629				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	90.86910				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.14088				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.30760				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.43403				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	101.14972				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.17500	101.93340	5.17500	101.91341				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.22761				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.11183				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.19187				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.17499				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.17499				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.10938				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.41704				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.15180				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.19601				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.59350				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	99.89957				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	99.89957				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.39815				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.16232				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.20398				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.87274				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.15390				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.36438				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.04133				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	105.54761				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.91742				0.00	0	

Contract 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	99.91742				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	101.06630				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.10152				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.46965				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.87768				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.03552				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.68915				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.69583				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	100.21111				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	104.51954				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	100.91721				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	100.23109				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.51854				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.60889				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	104.33585				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	100.20208				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	100.35627				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.19161				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.42759				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/05/2021 Spot Bond					0.00000	100.14639				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	100.22541				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.18741				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	100.07665			0.00	0	
Total ASN490 SPOT									0.00	0	
Total For ASN490									0.00	0	
ASN49 On 07/09/2021 Spot Bond					0.00000	100.04749			0.00	0	
Total ASN492 SPOT									0.00	0	
Total For ASN492									0.00	0	
ASN49 On 30/09/2021 Spot Bond					0.00000	100.87188			0.00	0	
Total ASN493 SPOT									0.00	0	
Total For ASN493									0.00	0	
ASN49 On 08/09/2021 Spot Bond					0.00000	99.99997			0.00	0	
Total ASN494 SPOT									0.00	0	
Total For ASN494									0.00	0	
ASN49 On 10/03/2021 Spot Bond					0.00000	99.97540			0.00	0	
Total ASN495 SPOT									0.00	0	
Total For ASN495									0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	99.91270			0.00	0	
Total ASN497 SPOT									0.00	0	
Total For ASN497									0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	99.91270			0.00	0	
Total ASN498 SPOT									0.00	0	
Total For ASN498									0.00	0	
ASN49 On 16/03/2021 Spot Bond					0.00000	99.90340			0.00	0	
Total ASN499 SPOT									0.00	0	
Total For ASN499									0.00	0	
ASN50 On 18/03/2021 Spot Bond					0.00000	99.87846			0.00	0	
Total ASN501 SPOT									0.00	0	
Total For ASN501									0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.83130			0.00	0	
Total ASN505 SPOT									0.00	0	
Total For ASN505									0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	101.15587			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	101.90435	9.00000	101.89863		3,600,000,000,000.00	400,000,000	115,000,00	

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										3,600,000,000,000.00	400,000,000	115,000,000
Total For ASN508										3,600,000,000,000.00	400,000,000	115,000,000
ASN508 On 21/12/2026 Spot Bond			8.18000	101.73280	8.18000	101.72564				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	101.77049	8.36000	101.76362				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	101.77049	8.36000	101.76362				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.85307				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.74735				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.64410				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	100.91372	9.10000	100.88891				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	101.10539	11.05000	101.07535				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	101.10049	11.00000	101.07059				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 13/05/2021 Spot Bond					0.00000	100.25068				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.50000	101.05147	10.50000	101.02291				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	101.05147	10.50000	101.02291				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.08244				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.54273				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.13565				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	101.06128	10.60000	101.03245				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	101.06556				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	102.44593	10.47000	101.02005				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	101.01021	10.55000	100.98121				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.50078				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	100.36377				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.36195				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.36195				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	100.31180			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	100.22086			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	100.19753			0.00	0	
Total ASN567 SPOT									0.00	0	
Total For ASN567									0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.22659			0.00	0	
Total ASN568 SPOT									0.00	0	
Total For ASN568									0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.20113			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	100.18956			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	100.16248			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	100.17602			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	100.17602			0.00	0	
Total ASN573 SPOT									0.00	0	
Total For ASN573									0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.89855			0.00	0	
Total ASN575 SPOT									0.00	0	
Total For ASN575									0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.09652			0.00	0	
Total ASN579 SPOT									0.00	0	
Total For ASN579									0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.90044			0.00	0	

Contract 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	
Total For ASN580										0.00	0	
ASN58 On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	50,000,000,000	50,000,000,000
Total ASN582 SPOT										10,000,000,000,000.00	50,000,000,000	50,000,000,000
Total For ASN582										10,000,000,000,000.00	50,000,000,000	50,000,000,000
BAW21 On 24/03/2022 Spot Bond			5.94000	107.59745	5.94000	107.58005				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.24942	9.30000	104.22324				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	100.31420				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.41892				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.21329				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.16984				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.93098				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.30000	102.12209	6.30000	102.10469				37,800,000,000,000.00	6,000,000,000	1,500,000,000
Total BAW33 SPOT										17,800,000,000,000.00	6,000,000,000	1,500,000,000
Total For BAW33										17,800,000,000,000.00	6,000,000,000	1,500,000,000
BAW34 On 09/10/2023 Spot Bond					0.00000	101.71177				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.28510				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW36 On 18/02/2024 Spot Bond					0.00000	100.27001				0.00	0	100,000,00
Total BAW36 SPOT										0.00	0	100,000,00
Total For BAW36										0.00	0	100,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.71460				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.50258				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.48441				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.74000	8.74000	8.74000	106.61690				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.36569				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.59597				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.76000	10.76000	10.76000	110.73689				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.27541				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.36022				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.08125				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.08136				0.00	0	
Total BAYA76 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 BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.06430				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.54828				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.54828				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.14632				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.59398				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.54775				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.59336				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.50184				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.59320				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.77657				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.82131				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.82131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.82131				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.86720				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	101.82198				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.18034				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.91332				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.41161				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.70500	7.70500	7.70500	105.37220				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.49799				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.51100				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.89818				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX33 On 08/03/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.54000	106.07871	7.54000	106.05738				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.04860				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.03650				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.44000	104.99510	7.44000	104.97395				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	101.49482				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.54000	102.84779	6.54000	102.82990				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.33966				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.06437				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.22958				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.52719				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.98116				0.00	0	
Total BGL18 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 BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.80182				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.01961				0.00	0	7,507,60
Total BGT01 SPOT										0.00	0	7,507,60
Total For BGT01										0.00	0	7,507,60
BID08 On 30/06/2022 Spot Bond					0.00000	101.59133				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.37572				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.57077				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.28000	111.09332	6.28000	111.07434				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.94948				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.17675				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.16698				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.60725				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.67557				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.96827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.08600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.16700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.57700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.31199				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.03512				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.61003				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.95949				0.00	800,000,000	400,000,000
Total BPPF13 SPOT										0.00	800,000,000	400,000,000
Total For BPPF13										0.00	800,000,000	400,000,000
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.24921				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.40692				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.89645				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.75591				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.46714				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.50302				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.73904				0.00	0	2,000,000,00
Total BPPF26 SPOT										0.00	0	2,000,000,00
Total For BPPF26										0.00	0	2,000,000,00
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.79602				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.44648				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.46711				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.48504				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.10934				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.43245				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			5.14000	104.69985	5.14000	104.68522				0.00	0	
Total CBL26 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 CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.34136				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.30530				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.20000	113.75635	7.20000	113.73425				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.50000	114.46078	7.50000	114.43762				0.00	0	2,131,500,00
Total CCT02 SPOT										0.00	0	2,131,500,00
Total For CCT02										0.00	0	2,131,500,00
CCT03 On 15/03/2025 Spot Bond			8.08000	110.20654	8.08000	110.18243				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.50000	104.55296	9.50000	103.17154				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.74464				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.58985				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.69474				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.14821				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.15842				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.91797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.97476				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.81194				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	159.02855	3.14000	158.92710				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.32000	2.32000	2.32000	159.02204				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	114.85534	4.77000	112.21300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	104.25700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.88106				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.31000	113.61534	7.31000	113.59280			16,627,940,040,000.00	2,274,684,000	568,671,000	
Total CLN362 SPOT									16,627,940,040,000.00	2,274,684,000	568,671,000	
Total For CLN362									16,627,940,040,000.00	2,274,684,000	568,671,000	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	117.25801	8.70700	125.27100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.59517				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	

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 26/07/2022 Spot Bond					0.00000	100.69553				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	107.34519				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2021 Spot Bond			6.13500	104.74633	6.13500	104.72877				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	103.86272	10.98000	103.83205				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	101.14803				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	122.85947	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	101.19596				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	101.20658				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.34448				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.34163				0.00	0	
Total CLN399 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 CLN399										0.00	0	
CLN44 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN44 On 24/05/2021 Spot Bond			6.03500	104.36110	6.03500	104.34406				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.32000	168.33627	2.32000	168.31626				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.40000	133.39914	5.40000	133.37216				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.84000	131.27537	5.84000	131.24727				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	103.97000				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	100.31394				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45 On 29/11/2021 Spot Bond					0.00000	100.36425				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46 On 29/11/2021 Spot Bond					0.00000	100.50472				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.74000	103.07057	6.74000	103.05169				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	100.30089				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.32584				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.59536				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.31889				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.20800				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	62.12349	100.00000	61.98447				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.35708				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.44010				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	100.59894				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.23500	104.97482	6.23500	104.95711				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	103.71460	10.16000	104.97200				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			6.54000	104.41209	6.54000	104.39353				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	

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 28/03/2022 Spot Bond					0.00000	101.58595				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	101.41504				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.11805				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.94000	109.68161	6.94000	109.66128				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	102.29804				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49(On 20/05/2021 Spot Bond					0.00000	100.22698				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.93035				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.98365				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.32635				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	101.45747				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	101.68805				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51(On 11/10/2022 Spot Bond					0.00000	101.53045				0.00	0	
Total CLN510 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 CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	93.81911				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	99.83902	9.96000	99.81223				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.54998	10.01000	103.52219				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.19073				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.79334	9.60000	102.76821				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.94163				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.10950				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.33362				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.00000	9.20000	99.97515				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.62814				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.15429				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.71498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.12299				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.57762				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	99.94568				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	99.94163				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.31190				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.80914				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.93000	106.44573	8.93000	106.42004				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.44588				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.65496				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.92247				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	133.89400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN542 On 30/05/2022 Spot Bond					0.00000	100.11139				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
CLN545 On 17/01/2024 Spot Bond					0.00000	100.90249				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.40000	107.40998	8.40000	107.38557				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.45000	109.93438	8.45000	109.90925				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.54000	109.39973	8.54000	109.37445				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	299.96179				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.35227				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.37651				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.19493				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.02236				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00

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 For CLN559										0.00	0	4,000,000,00
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	121.40400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.40899				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	103.10081	10.19000	103.11707				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.40000	109.95265	8.40000	109.92766				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.44957				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.20541				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.35350				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.05931				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.38526				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.37467				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.49128				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.63000	108.30760	8.63000	108.28233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.39604				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.61685				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.38729				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.89668				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.43808				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.77562				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.04458				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.41132				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.10475				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	99.85831				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.70245				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2022 Spot Bond					0.00000	100.10185				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	101.37832				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	99.97017				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.17748				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.85335				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	99.86113				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.65405				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.82000	137.93692	3.82000	111.34164				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.19169				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.04556				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.19169				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	102.60651				0.00	0	
Total CLN597 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 CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.98445				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.97294				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.23830				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.23830				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.93000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.73567				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.44754				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.35711				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.03468				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.80250				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.21901				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.30684	9.32000	103.28100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.62565				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.02747				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 On 22/08/2022 Spot Bond					0.00000	100.21149				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	100.10467				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 30/09/2022 Spot Bond					0.00000	101.02060				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	97.91800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	102.96495				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 20/12/2022 Spot Bond					0.00000	101.38552				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61 On 30/11/2021 Spot Bond					0.00000	100.10183				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

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 28/10/2024 Spot Bond					0.00000	100.57387				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	100.57181				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(On 28/04/2021 Spot Bond					0.00000	100.52940				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	100.66637				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			6.59000	105.25521	6.59000	105.23637				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	100.30901				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	89.92301				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			11.97000	62.08744	11.97000	82.96029				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2021 Spot Bond					0.00000	100.20474				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			9.10000	101.90039	9.10000	101.87535				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	100.30763				0.00	0	
Total CLN631 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 CLN631										0.00	0	
CLN63: On 21/05/2021 Spot Bond					0.00000	100.20761				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.12764				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.41944				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.82546				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.21109				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	100.30625				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2022 Spot Bond					0.00000	100.48401				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63: On 12/08/2022 Spot Bond					0.00000	100.34734				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.33382				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.70649				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.21223				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.21420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.59848				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.21639				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.30625				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.10741				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.30625				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.24631				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.30625				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.79200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.46967				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.17133				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN658 On 20/06/2025 Spot Bond					0.00000	101.97697				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	101.25296				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	101.30133				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.90000				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	106.51600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	130.07700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.41718				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.18211				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.36685				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.80687				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	103.29225				0.00	0	
Total CLN669 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 CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.11728				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.33841				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	99.98578				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.30007	138.88458	4.30007	112.84833				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.30007	138.88458	4.30007	112.84906				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 18/06/2021 Spot Bond					0.00000	101.73271				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.34529				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.36364				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 02/06/2021 Spot Bond					0.00000	100.15717				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.20651				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.51370				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.35126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	99.99999				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.15183				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.18552				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.38557				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.37706				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.41694				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.41669				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.23808				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	101.00847				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.23815				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.40358				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.84768				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	101.10175				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	91.51438				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	83.98495				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	82.41186				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.10623				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.09753				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.34809				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.01771				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	79.39612				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.90518				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	84.57083				0.00	0	
Total CLN705 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 CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	85.95094				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.37281				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	99.95781				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.20845				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	81.01287				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	81.26247				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	99.96198				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.32766				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.21686				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.21686				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.21686				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	80.02619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.81002				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	99.96231				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	78.99801				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	79.32841				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.09414				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.05674				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.11376				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.11376				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.11376				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.13480				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.13480				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	101.13480				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.62449				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.69360				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.35185				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	99.96149				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.42870				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.70500	105.39408	7.70500	105.37220				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.31013				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.94000	111.72565	7.94000	111.70175				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			5.71500	105.15949	5.71500	105.14305				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.55000	110.15880	9.55000	110.13057				0.00	0	100,000.00
Total COJ08 SPOT										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
Total For COJ08										0.00	0	100,000,00
COJG0 On 09/06/2024 Spot Bond			6.72000	112.45652	6.72000	112.43610				0.00	0	69,100,000,00
Total COJG01 SPOT										0.00	0	69,100,000,00
Total For COJG01										0.00	0	69,100,000,00
COT01 On 03/04/2023 Spot Bond			7.37500	107.19275	7.37500	107.17142				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.96000	105.58216	9.96000	105.55396				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			10.05000	99.42933	10.05000	99.40256				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			9.74000	9.74000	9.74000	106.63233				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.21586				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.23808				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.23699				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.05954				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.02117				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.70135				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.95401				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.21630				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.13721				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.96945				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.88842				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.20773				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.23954				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.80000	8.80000	8.80000	108.21693				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.71243				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.22449				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.49000	102.67117	6.49000	102.65324				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.85500	105.98302	6.85500	105.96329			27,420,000,000.00	4,000,000	167,847,500	
Total DV23 SPOT									27,420,000,000.00	4,000,000	167,847,500	
Total For DV23									27,420,000,000.00	4,000,000	167,847,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	28.40706	100.00000	28.34350				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	28.40706	100.00000	28.34350				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.41000	109.18512	6.41000	109.16609				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	100.49789	9.69000	100.47162				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.49789	9.69000	100.47162				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.40500	93.81362	11.40500	93.78488				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	100.51850	10.10000	100.49114				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.51850	10.10000	100.49114				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	100.10510				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.72818				0.00	56,988,000,000	56,988,000,000
Total DVF22 SPOT										0.00	56,988,000,000	56,988,000,000
Total For DVF22										0.00	56,988,000,000	56,988,000,000
DVF22B On 29/08/2022 Spot Bond					0.00000	99.05156				0.00	33,448,900,000	25,948,900,000
Total DVF22B SPOT										0.00	33,448,900,000	25,948,900,000
Total For DVF22B										0.00	33,448,900,000	25,948,900,000
DVF22C On 24/10/2022 Spot Bond					0.00000	100.81986				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.87874				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.48971				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DVF26 On 02/04/2026 Spot Bond					0.00000	96.79370			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.36053			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.09047			0.00	0	
Total DVFB21 SPOT									0.00	0	
Total For DVFB21									0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.47759			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	100.54189			0.00	0	
Total DVFB26 SPOT									0.00	0	
Total For DVFB26									0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.48096			0.00	0	
Total DVFB27 SPOT									0.00	0	
Total For DVFB27									0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.46346			0.00	0	
Total DVFB28 SPOT									0.00	0	
Total For DVFB28									0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.50844			0.00	0	
Total DVFB29 SPOT									0.00	0	
Total For DVFB29									0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.23968			0.00	0	
Total DVFB30 SPOT									0.00	0	
Total For DVFB30									0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.25098			0.00	0	
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
E175 On 01/08/2021 Spot Bond			4.59000	104.83835	4.59000	104.82541			0.00	0	
Total E175 SPOT									0.00	0	
Total For E175									0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.94500	103.55800	5.94500	103.54124			0.00	0	
Total ECN22 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 ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.85000	108.17896	6.85000	108.15883				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.32000	102.47209	5.32000	102.45159				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.06500	91.78941	5.06500	91.77168				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	131.91219	2.25000	131.89678				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	138.70271	4.27000	138.67887				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.28200	124.45650	4.28200	124.43509				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.32500	120.36663	4.32500	120.34577				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.96000	105.90503	4.96000	105.88495				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.03500	93.81728	5.03500	93.79923				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	131.91219	2.25000	131.89678				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	145.76808				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	143.44056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN002 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	
ELN003 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	
ELN004 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	
ELN005 On 09/06/2025 Spot Bond					0.00000	110.49994				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	109.56212				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 17/06/2021 Spot Bond					0.00000	109.91683				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	108.25644				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	100.54814				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	101.94081				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	99.00761				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.92000	99.96757	5.92000	99.95137				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM03 On 04/05/2024 Spot Bond			9.12000	105.94699	9.12000	105.92090				0.00	0	36,200,000,00
Total EMM03 SPOT										0.00	0	36,200,000,00
Total For EMM03										0.00	0	36,200,000,00
EMM04 On 16/05/2028 Spot Bond			11.00500	11.00500	11.00500	97.57000				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.35500	11.35500	11.35500	102.03075				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			9.20000	105.76676	9.20000	104.14392				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.20000	9.20000	9.20000	105.18151				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.49000	11.49000	11.49000	79.57155				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.52000	10.52000	10.52000	102.82350				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.49000	11.49000	11.49000	97.47929				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.17347				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.05780				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	99.99998				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.99997				0.00	0	
Total EPF017 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 EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	99.90131				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	99.94539				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.41261				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.09412				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 12/03/2021 Spot Bond					0.00000	99.95142				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC46 On 10/11/2021 Spot Bond					0.00000	100.39013				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.02116				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.02315				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.72254				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	99.97044				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	100.53817				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.28828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.27535				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.30890				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.27793				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.29082				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.27126				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.26504				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.30370				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.24000	107.75174	6.24000	107.73345				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.16584	10.00000	101.13858				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.31000	101.52730	8.31000	101.50460			33,240,000,000.00	4,000,000	2,941,662,400	
Total ES26 SPOT									33,240,000,000.00	4,000,000	2,941,662,400	
Total For ES26									33,240,000,000.00	4,000,000	2,941,662,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.39873	7.85000	103.37686			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									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
ES33 On 15/09/2033 Spot Bond			11.40500	74.18256	11.32000	74.61561			63,868,000,000.00	5,600,000	2,529,371,30
Total ES33 SPOT									63,868,000,000.00	5,600,000	2,529,371,30
Total For ES33									63,868,000,000.00	5,600,000	2,529,371,30
ES33/R On 15/09/2033 Spot Bond			7.50000	99.87804	7.50000	99.85772			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.88000	77.16147	11.88000	77.13700			47,520,000,000.00	4,000,000	1,220,967,90
Total ES42 SPOT									47,520,000,000.00	4,000,000	1,220,967,90
Total For ES42									47,520,000,000.00	4,000,000	1,220,967,90
ES42/R On 25/04/2042 Spot Bond			8.50000	103.13548	8.50000	103.11189			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	100.68135			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.02593			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	98.93784			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	101.22759			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.65670			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.21161			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.31190			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.32608			0.00	0	
Total FIFB17 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 FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.58312				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.11556				0.00	400,000,000	200,000,00
Total FIFB19 SPOT										0.00	400,000,000	200,000,00
Total For FIFB19										0.00	400,000,000	200,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.24170				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.27361				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.27000	6.27000	6.27000	103.47140				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.95258				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	101.38407				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			7.21000	105.42281	7.21000	105.40214				0.00	0	180,000,00
Total FRB19 SPOT										0.00	0	180,000,00
Total For FRB19										0.00	0	180,000,00
FRB20 On 15/04/2021 Spot Bond					0.00000	101.32658				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.90409				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.66439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.83677				0.00	0	100,000,00
Total FRB23 SPOT										0.00	0	100,000,00
Total For FRB23										0.00	0	100,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.43552				0.00	0	29,600,00
Total FRB24 SPOT										0.00	0	29,600,00
Total For FRB24										0.00	0	29,600,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.06957				0.00	840,000,000	3,810,000,00
Total FRB25 SPOT										0.00	840,000,000	3,810,000,00
Total For FRB25										0.00	840,000,000	3,810,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.08835				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.90000	107.96706	8.90000	107.94123				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.22483				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.37500	169.74663	1.37500	169.73084			23,944,250,000,000.00		17,414,000,000	8,630,000,00
Total FRBI22 SPOT									23,944,250,000,000.00	17,414,000,000	8,630,000,00	
Total For FRBI22									23,944,250,000,000.00	17,414,000,000	8,630,000,00	
FRBI23 On 07/12/2023 Spot Bond			2.51000	2.51000	2.51000	310.89286			0.00	0		
Total FRBI23 SPOT									0.00	0		
Total For FRBI23									0.00	0		
FRBI25 On 31/01/2025 Spot Bond			2.66500	2.66500	2.66500	147.50982			0.00	0		
Total FRBI25 SPOT									0.00	0		
Total For FRBI25									0.00	0		
FRBI28 On 31/03/2028 Spot Bond			4.06000	191.27548	4.06000	191.24382			0.00	0		
Total FRBI28 SPOT									0.00	0		
Total For FRBI28									0.00	0		
FRBI29 On 31/03/2029 Spot Bond			4.40000	4.40000	4.40000	101.17726			0.00	0		
Total FRBI29 SPOT									0.00	0		
Total For FRBI29									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRBI33 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	213.08072			2,137,240,000,000.00	449,000,000	449,000,000
Total FRBI33 SPOT									2,137,240,000,000.00	449,000,000	449,000,000
Total For FRBI33									2,137,240,000,000.00	449,000,000	449,000,000
FRBI46 On 31/03/2046 Spot Bond			5.83000	81.80096	5.83000	81.78354			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.29000	88.72467	5.29000	88.70699			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 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	
FRBZ03 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	
FRC107 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	
FRC169 On 31/01/2025 Spot Bond			4.00000	4.00000	4.00000	140.40302			0.00	0	
Total FRC169 SPOT									0.00	0	
Total For FRC169									0.00	0	
FRC178 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	
FRC181 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	
FRC207 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	
FRC208 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	
FRC213 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRC213 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 FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.43000	168.17330	2.43000	168.15280				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.29000	166.90759	3.29000	166.88335				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.41300				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.29248				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	102.56681				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	102.04188				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.43646				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.60867				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	100.96143				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	100.21305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.34343				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	109.16124				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.52062				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.23186				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	107.28018				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.16870				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	102.63625				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.67905				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.66570				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.33313				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.33883				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(O)n 20/06/2024 Spot Bond					0.00000	101.55381				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	101.92901				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	102.98599				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	100.18737				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	100.51988				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	100.14270				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	100.95537				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	101.14341				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(O)n 20/12/2024 Spot Bond					0.00000	101.31808				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(O)n 20/06/2024 Spot Bond					0.00000	101.44860				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(O)n 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(O)n 15/09/2033 Spot Bond					0.00000	101.37879				0.00	0	
Total FRC316 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.61688				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	98.86400				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	101.44845				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.48221				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.33266				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.91563				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.78189				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.92724				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.14830				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.41065				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.75861				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.17127				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	107.15471				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.80605				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	99.98536				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.63382				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.82461				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.71780				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.26091				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.19601				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.81523				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.48509				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 20/12/2025 Spot Bond					0.00000	101.55765				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.80392				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.69645				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.66027				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2021 Spot Bond					0.00000	100.59847				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.16861				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.18798				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.67058				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2021 Spot Bond					0.00000	101.05191				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.67161				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.65599				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.56197				0.00	0	
Total FRC357 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 FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.34505				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.47990				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.22920				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.19395				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/01/2022 Spot Bond			3.07000	3.07000	3.07000	167.20666				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.01000	3.01000	3.01000	167.29501				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.99000	2.99000	2.99000	167.32447				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRC71 On 28/02/2033 Spot Bond			4.70000	95.71586	4.70000	95.69851				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI33 On 31/01/2038 Spot Bond			4.96500	104.76392	4.96500	104.74396				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.89649				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ022 On 15/09/2021 Spot Bond					0.00000	101.44456				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ21 On 07/03/2022 Spot Bond					0.00000	100.87344				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
Total FRJ22 SPOT										0.00	0	360,000,00
Total For FRJ22										0.00	0	360,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.75702				0.00	93,000,000	156,500,00
Total FRJ23 SPOT										0.00	93,000,000	156,500,00
Total For FRJ23										0.00	93,000,000	156,500,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.02519				0.00	100,000,000	330,000,00
Total FRJ24 SPOT										0.00	100,000,000	330,000,00
Total For FRJ24										0.00	100,000,000	330,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.00322				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.35995				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.66966				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.87229				0.00	0	1,000,000,00
Total FRJ29 SPOT										0.00	0	1,000,000,00
Total For FRJ29										0.00	0	1,000,000,00
FRS100 On 15/01/2024 Spot Bond			4.47800	4.47800	4.47800	92.08899				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.88500	4.88500	4.88500	105.84707				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	100.02425				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.56966				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			5.02500	103.94567	5.02500	103.92569				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 _{On} 07/12/2033 Spot Bond			5.01000	207.92782	5.01000	207.88808				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 _{On} 31/01/2038 Spot Bond			5.16500	102.06607	5.16500	102.04609				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 _{On} 07/12/2033 Spot Bond			5.04000	5.04000	5.04000	207.27532				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 _{On} 31/01/2025 Spot Bond			3.55000	142.77512	3.55000	142.75338				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 _{On} 31/01/2038 Spot Bond			3.70500	123.86375	3.70500	123.84438				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 _{On} 31/01/2038 Spot Bond			4.96500	104.76392	4.96500	104.74396				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 _{On} 07/12/2033 Spot Bond			5.16000	204.88611	5.16000	204.84614				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 _{On} 07/12/2033 Spot Bond			5.21000	203.88420	5.21000	203.84418				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 _{On} 31/01/2025 Spot Bond			3.08000	116.50138	3.08000	145.25695				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 _{On} 07/12/2033 Spot Bond			5.24000	203.28596	5.24000	203.24588				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 _{On} 31/01/2038 Spot Bond			5.16500	102.06607	5.16500	102.04609				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 _{On} 31/03/2028 Spot Bond			4.81000	182.53894	4.81000	182.50505				0.00	0	
Total FRS126 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 FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.91500	92.66827	5.91500	92.64825				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.70000	183.79109	4.70000	183.75750				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.76000	183.10688	4.76000	183.07312				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.75000	193.43544	5.75000	193.39467				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.86500	93.26121	5.86500	93.24119				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.16500	5.16500	5.16500	102.04609				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.14500	102.33207	5.14500	102.31209				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.57000	185.28367	4.57000	185.25046				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.52000	197.80400	5.52000	197.76353				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.70000	183.79109	4.70000	183.75750				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.70000	183.79109	4.70000	183.75750				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.99000	180.51113	4.99000	180.47673				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.85000	141.20411	3.85000	141.18147				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.13000	168.61836	2.13000	168.59919				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.05000	179.84096	5.05000	179.80640				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.09000	179.39578	5.09000	179.36113				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.82000	141.36032	3.82000	141.33775				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.56500	185.34137	4.56500	185.30815				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.10000	5.10000	5.10000	179.25000				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	18.00125				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.36010				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.71982				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.79322				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.22738				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.16567				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	146.05383				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	163.18129				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	155.54133				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	160.99110				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	129.79765				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	39.35376				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.42648				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.48963				0.00	0	
Total FRS199 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 FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.37985				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.15629				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.82257				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.26861				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 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	
FRS21 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	
FRS21 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	
FRS21 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	
FRS21 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	
FRS22 On 20/12/2024 Spot Bond					0.00000	101.02758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.73413				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.19601				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.01060				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.34770				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 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	
FRS235 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	105.34164				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS236 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	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	110.59076				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 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	
FRS240 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	
FRS241 On 04/12/2022 Spot Bond					0.00000	100.07242				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	99.97518				0.00	0	
Total FRS243 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
Total For FRS243									0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	98.23127			0.00	0	
Total FRS244 SPOT									0.00	0	
Total For FRS244									0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.63762			0.00	0	
Total FRS245 SPOT									0.00	0	
Total For FRS245									0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.20458			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	100.33282			0.00	0	
Total FRS251 SPOT									0.00	0	
Total For FRS251									0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.23548			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	100.17313			0.00	0	
Total FRS254 SPOT									0.00	0	
Total For FRS254									0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.08224			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			173,381,330,000,000.00	1,733,813,300	1,733,813,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRS256 SPOT									'3,381,330,000,000.00	1,733,813,300	1,733,813,300
Total For FRS256									'3,381,330,000,000.00	1,733,813,300	1,733,813,300
FRS36 On 07/12/2023 Spot Bond			2.31000	2.31000	2.31000	312.47324			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.05000	314.57762	2.05000	314.54269			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	314.54269			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.37000	169.75414	1.37000	169.73837			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.37000	169.75414	1.37000	169.73837			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.48785			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.86500	97.63520	4.86500	97.61685			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.53000	69.55941	4.53000	103.91760			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.97000	2.97000	2.97000	145.85019			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.25000	3.25000	3.25000	144.34558			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	306.21089			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			5.34000	5.34000	5.34000	104.63448			0.00	0	900,000,00
Total FRX23 SPOT									0.00	0	900,000,00
Total For FRX23									0.00	0	900,000,00
FRX24 On 10/12/2024 Spot Bond			6.15000	117.82654	6.15000	117.80694		24,661,500,000,000.00	4,010,000,000	10,000,00	
Total FRX24 SPOT								24,661,500,000,000.00	4,010,000,000	10,000,00	
Total For FRX24								24,661,500,000,000.00	4,010,000,000	10,000,00	
FRX25 On 26/07/2025 Spot Bond			6.50000	113.34427	6.50000	113.32425		59,800,000,000,000.00	9,200,000,000	9,200,000,00	
Total FRX25 SPOT								59,800,000,000,000.00	9,200,000,000	9,200,000,00	
Total For FRX25								59,800,000,000,000.00	9,200,000,000	9,200,000,00	
FRX26 On 01/10/2026 Spot Bond			7.28000	114.14878	7.28000	114.12636		0.00	0	73,549,80	
Total FRX26 SPOT								0.00	0	73,549,80	
Total For FRX26								0.00	0	73,549,80	
FRX27 On 07/03/2027 Spot Bond			7.44000	113.16161	7.44000	113.13915		29,760,000,000,000.00	4,000,000,000	100,000,00	
Total FRX27 SPOT								29,760,000,000,000.00	4,000,000,000	100,000,00	
Total For FRX27								29,760,000,000,000.00	4,000,000,000	100,000,00	
FRX28 On 26/07/2028 Spot Bond			7.71000	114.53542	7.71000	114.51149		0.00	0		
Total FRX28 SPOT								0.00	0		
Total For FRX28								0.00	0		
FRX30 On 31/01/2030 Spot Bond			8.50000	108.67440	8.50000	108.64941		1,020,000,000,000.00	120,000,000	60,000,00	
Total FRX30 SPOT								1,020,000,000,000.00	120,000,000	60,000,00	
Total For FRX30								1,020,000,000,000.00	120,000,000	60,000,00	
FRX31 On 21/02/2031 Spot Bond			8.91500	104.21987	8.91500	104.19476		0.00	0		
Total FRX31 SPOT								0.00	0		
Total For FRX31								0.00	0		
FRX32 On 31/03/2032 Spot Bond			8.60000	118.14087	8.60000	118.11353		0.00	0		
Total FRX32 SPOT								0.00	0		
Total For FRX32								0.00	0		
FRX45 On 14/04/2045 Spot Bond			10.93000	78.44775	10.93000	78.42482		0.00	0		
Total FRX45 SPOT								0.00	0		
Total For FRX45								0.00	0		
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.75301		0.00	0		
Total FS6A2 SPOT								0.00	0		
Total For FS6A2								0.00	0		
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.01166		0.00	0		
Total FS6A3 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 FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.19950				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.17932				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.18997				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.19643				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.19833				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.15691				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.03808				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.15171				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.32198				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.29066				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.37905				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.98352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.00000	108.24371	4.00000	108.22597				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.67592				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.34434				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.27784				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.84390				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.42000	112.79889	6.42000	112.77931				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	99.92305				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.79594				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.85000	106.65797	8.85000	106.63260				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.69445				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.79486				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT24 ¹ On 09/03/2023 Spot Bond					0.00000	98.84464				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 ¹ On 09/03/2025 Spot Bond					0.00000	100.30287				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 ¹ On 09/03/2028 Spot Bond					0.00000	100.79826				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.62595				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.97578				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.97464				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.54265				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.09995				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.61513				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.83135				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.22835				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.13689				0.00	0	
Total GRT36 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 GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.96886				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.51245				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.90565				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.36514				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.20861				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.17003				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	101.10955				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.71068				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.99594				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.07435				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.05575				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.86762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.08685				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.49898				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.09268				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.37431				0.00	0	200,000,00
Total HILB09 SPOT										0.00	0	200,000,00
Total For HILB09										0.00	0	200,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	99.52574				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.17677				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.04051				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.95568				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.03657				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.97242				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.95417				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2023 Spot Bond			2.65000	309.83197	2.65000	309.79249				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.00000	3.00000	3.00000	313.47191				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.02000	102.33147	10.02000	102.30383				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.03000	75.27241	5.03000	95.33263				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.38000	86.45619	11.38000	86.42976				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	10.05109	100.00000	10.02860				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.44000	85.63961	11.44000	85.61329				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	10.05013	100.00000	10.02764				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	100.89624				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	100.70409				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	100.10094				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.39000	149.04294	2.40000	148.96954			107,703,987,700,000.00	45,064,430,000	307,675,993,00	
Total I2025 SPOT									17,703,987,700,000.00	45,064,430,000	307,675,993,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For I2025									17,703,987,700,000.00	45,064,430,000	307,675,993,00
I2029 On 31/03/2029 Spot Bond			3.53000	107.78199	3.53000	107.76568			168,414,535,000,000.00	47,709,500,000	205,002,654,90
Total I2029 SPOT									168,414,535,000,000.00	47,709,500,000	205,002,654,90
Total For I2029									168,414,535,000,000.00	47,709,500,000	205,002,654,90
I2033 On 28/02/2033 Spot Bond			4.20000	100.78609	4.20000	100.76917			414,973,860,000,000.00	98,803,300,000	158,850,753,50
Total I2033 SPOT									414,973,860,000,000.00	98,803,300,000	158,850,753,50
Total For I2033									414,973,860,000,000.00	98,803,300,000	158,850,753,50
I2038 On 31/01/2038 Spot Bond			4.21000	115.74892	4.26500	114.88401			88,108,512,217,000.00	20,928,387,700	445,688,318,10
Total I2038 SPOT									88,108,512,217,000.00	20,928,387,700	445,688,318,10
Total For I2038									88,108,512,217,000.00	20,928,387,700	445,688,318,10
I2046 On 31/03/2046 Spot Bond			4.31000	104.58312	4.31000	104.56510			205,576,770,646,000.00	47,697,626,600	657,714,785,20
Total I2046 SPOT									205,576,770,646,000.00	47,697,626,600	657,714,785,20
Total For I2046									205,576,770,646,000.00	47,697,626,600	657,714,785,20
I2050 On 31/12/2050 Spot Bond			4.29000	106.31620	4.29000	106.29788			84,804,883,020,000.00	19,768,038,000	448,076,131,60
Total I2050 SPOT									84,804,883,020,000.00	19,768,038,000	448,076,131,60
Total For I2050									84,804,883,020,000.00	19,768,038,000	448,076,131,60
IBL101 On 24/05/2022 Spot Bond			6.25500	6.25500	6.25500	105.83485			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.92616			0.00	0	1,800,000,00
Total IBL102 SPOT									0.00	0	1,800,000,00
Total For IBL102									0.00	0	1,800,000,00
IBL109 On 07/12/2023 Spot Bond			2.77000	308.89354	2.77000	308.85317			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	8.12000			0.00	0	
Total IBL110 SPOT									0.00	0	
Total For IBL110									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.19220			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.34491			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.20092			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.28392				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.86153				0.00	40,000,000,000	10,000,000,000
Total IBL123 SPOT										0.00	40,000,000,000	10,000,000,000
Total For IBL123										0.00	40,000,000,000	10,000,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	100.29885				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.78538				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.21454				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.75347				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.36356				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.20460				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.67573				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.21138				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.19816				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.35107				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.29563				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.19169				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.19071				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	99.96462				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.16454				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.98439				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.14009				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.14603				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.63841				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.22564				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.59028				0.00	0	
Total IBL155 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 IBL155									0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.56622			0.00	0	
Total IBL156 SPOT									0.00	0	
Total For IBL156									0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.58495			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	100.37588			0.00	0	
Total IBL159 SPOT									0.00	0	
Total For IBL159									0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.42170			0.00	0	
Total IBL160 SPOT									0.00	0	
Total For IBL160									0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.34863			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	169.61790			0.00	0	
Total IBL36 SPOT									0.00	0	
Total For IBL36									0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.90000	109.36246	6.90000	109.34196			0.00	0	
Total IBL60 SPOT									0.00	0	
Total For IBL60									0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.68613			0.00	0	
Total IBL65 SPOT									0.00	0	
Total For IBL65									0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.77000	169.15487	1.77000	169.13731		637,200,000,000.00	360,000,000	90,000,00	
Total IBL67 SPOT								637,200,000,000.00	360,000,000	90,000,00	
Total For IBL67								637,200,000,000.00	360,000,000	90,000,00	
IBL78 On 25/11/2022 Spot Bond			5.33000	110.47191	5.33000	110.45585		0.00	0		
Total IBL78 SPOT								0.00	0		
Total For IBL78								0.00	0		
IBL86 On 20/05/2021 Spot Bond					0.00000	100.36602			0.00	1,840,000,000	1,840,000,00

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 IBL86 SPOT										0.00	1,840,000,000	1,840,000,000
Total For IBL86										0.00	1,840,000,000	1,840,000,000
IBL88 On 20/05/2021 Spot Bond			5.14000	104.10446	5.14000	104.08996				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	87.83386	100.00000	87.63333				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	100.16339				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.47892				0.00	42,400,000,000	11,200,000,000
Total IBL95 SPOT										0.00	42,400,000,000	11,200,000,000
Total For IBL95										0.00	42,400,000,000	11,200,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	102.15713				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.10000	107.31451	8.10000	107.29098				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.90500	111.71844	9.90500	111.95725				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.04133				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.67000	112.23683	8.67000	112.21066				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.57489				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.52180				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.33428				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.08805				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.75549				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.41919				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.94917				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.31826				0.00	400,000,000	200,000,000
Total IDCG19 SPOT										0.00	400,000,000	200,000,000
Total For IDCG19										0.00	400,000,000	200,000,000
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.87228				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.20608				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.68806				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.20511				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.55000	105.87675	7.55000	105.85519				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.99500	103.76893	5.99500	103.75199				0.00	0	
Total IFC02 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 IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.25898				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.41649				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.87917				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.35269				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.86279				0.00	0	12,206,70
Total INLV05 SPOT										0.00	0	12,206,70
Total For INLV05										0.00	0	12,206,70
INLV06 On 22/01/2026 Spot Bond					0.00000	101.05534				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.22918				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.11822				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.13899				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.81228				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.24645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.46428				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.76859				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.40468				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.41179				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.01214				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.37735				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.95323				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.94427				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.32158				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	100.27956	2.75000	100.27198				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.46000	175.33761	5.46000	175.30200				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV035 On 07/04/2022 Spot Bond					0.00000	104.49522				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.85578				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.62598				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	166.03565				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.06941				0.00	0	1,117,000,00
Total IV040 SPOT										0.00	0	1,117,000,00
Total For IV040										0.00	0	1,117,000,00
IV041 On 29/09/2021 Spot Bond			8.27000	107.28016	8.27000	107.25614				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.06372				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.27500	8.27500	8.27500	106.49862				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.75640				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.37000	168.26217	2.37000	168.24193			3,555,000,000,000.00		1,500,000,000	750,000,00
Total IV045 SPOT									3,555,000,000,000.00		1,500,000,000	750,000,00
Total For IV045									3,555,000,000,000.00		1,500,000,000	750,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	103.35174				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	103.08984				0.00	0	
Total IV050 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 IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.36000	176.42388	5.36000	176.38851				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.02383				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.44000	100.36539	11.44000	100.33524				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.75500	105.62666	6.75500	105.60738				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.13275				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	101.16101				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.14217				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.47812				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.40500	103.59431	6.40500	103.57637				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.89292				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.36254				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.74581				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.56771				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.11607				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.99214				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.02386				0.00	2,600,000,000	1,300,000,000
Total IVC144 SPOT										0.00	2,600,000,000	1,300,000,000
Total For IVC144										0.00	2,600,000,000	1,300,000,000
IVC145 On 06/06/2023 Spot Bond					0.00000	100.58769				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.61004				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.09075				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.30350				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.26712				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.86401				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.64000				0.00	5,080,000,000	2,540,000,000
Total IVC156 SPOT										0.00	5,080,000,000	2,540,000,000
Total For IVC156										0.00	5,080,000,000	2,540,000,000
IVC159 On 06/06/2023 Spot Bond					0.00000	100.96460				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.86823				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.15937				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.98574				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.83580				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.04223				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.97259				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.91491				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.79323				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.79323				0.00	0	
Total IVC180 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 IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.34965				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.36363				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.38820				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.24648				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.92943				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.56927	7.40000	101.54900				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.10621				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.10078				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.30231				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	99.90234				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ045 On 08/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.91116				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			320,000,000,000,000.00		33,200,000,000	28,700,000,000
Total IVZ046 SPOT									320,000,000,000,000.00		33,200,000,000	28,700,000,000
Total For IVZ046									320,000,000,000,000.00		33,200,000,000	28,700,000,000
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.45925				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.19962				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.24000	106.18379	6.24000	106.16587				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.40800				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	99.15481				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.70144				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.10412				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.22240				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.76679				0.00	0	
Total KAP017 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 KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.66079				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.64000	128.96381	8.64000	128.93368				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.62169				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.48065				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.22000	106.02920	7.22000	106.00855				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.39167				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.24000	107.36912	9.24000	107.34248				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	100.71565				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.81298				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.09000	96.10395	12.09000	96.07280				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.29000	101.29691	10.29000	101.26900				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.15584				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.32854				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.43748				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.52068				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.42499				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.97692				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.08197				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.87126				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.75000	109.42428	6.75000	109.40433				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	102.20301				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.11819				0.00	400,000,000	200,000,00
Total LGL08 SPOT										0.00	400,000,000	200,000,00
Total For LGL08										0.00	400,000,000	200,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.22879				0.00	400,000,000	200,000,00
Total LGL09 SPOT										0.00	400,000,000	200,000,00
Total For LGL09										0.00	400,000,000	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
LGL10 On 08/10/2025 Spot Bond					0.00000	100.20286				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	99.98394				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.55465				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	100.37321				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.73762				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.23063				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.23665				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.71741				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.20971				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.21541				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.30423				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.51096				0.00	0	50,000,00
Total MBF061 SPOT										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 For MBF061									0.00	0	50,000,00
MBF06: On 07/06/2022 Spot Bond					0.00000	100.27755			0.00	0	
Total MBF063 SPOT									0.00	0	
Total For MBF063									0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.38530			0.00	0	
Total MBF065 SPOT									0.00	0	
Total For MBF065									0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.05920			0.00	0	
Total MBF066 SPOT									0.00	0	
Total For MBF066									0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.22889			0.00	0	
Total MBF067 SPOT									0.00	0	
Total For MBF067									0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.24695			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.36028			0.00	0	
Total MBP038 SPOT									0.00	0	
Total For MBP038									0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.18089			0.00	0	
Total MBP040 SPOT									0.00	0	
Total For MBP040									0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.72008			0.00	0	
Total MBP041 SPOT									0.00	0	
Total For MBP041									0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.62465			0.00	0	
Total MBP042 SPOT									0.00	0	
Total For MBP042									0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.54045			0.00	0	
Total MBP043 SPOT									0.00	0	
Total For MBP043									0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	101.15397			0.00	0	
Total MBP044 SPOT									0.00	0	
Total For MBP044									0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.14085			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.45634				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.13540				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.90784				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.92697				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.57999				0.00	0	400,000,00
Total MBP050 SPOT										0.00	0	400,000,00
Total For MBP050										0.00	0	400,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.06578				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			5.56500	99.87818	5.56500	99.86297				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.58000	7.58000	7.58000	114.52653				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.04000	107.25420	6.04000	107.23656				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.34777				0.00	0	60,000,00
Total MMIG06 SPOT										0.00	0	60,000,00
Total For MMIG06										0.00	0	60,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.38931				0.00	400,000,000	200,000,00
Total MMIG07 SPOT										0.00	400,000,000	200,000,00
Total For MMIG07										0.00	400,000,000	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
MML01 On 10/12/2026 Spot Bond					0.00000	99.73706				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.20000	107.17059	8.20000	107.14693			2,328,800,000,000.00		284,000,000	71,000,000
Total MML02 SPOT									2,328,800,000,000.00		284,000,000	71,000,000
Total For MML02									2,328,800,000,000.00		284,000,000	71,000,000
MML03 On 15/03/2028 Spot Bond					0.00000	100.31366				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.45000	97.47746	8.45000	97.30596				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.84816				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.71825				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.88305				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.96670				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.49739				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.10343				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.37609				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.39015				0.00	0	
Total MTN15 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 MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.83919			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.97501			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.59968			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.00002			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.77414			0.00	0	50,000,00
Total MTN20 SPOT									0.00	0	50,000,00
Total For MTN20									0.00	0	50,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	102.57149			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.64500			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.15000	101.35336	8.15000	101.33101			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.69654			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.39568			0.00	0	
Total MTNC22 SPOT									0.00	0	
Total For MTNC22									0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total MTNC23 SPOT									0.00	0	
Total For MTNC23									0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.21713			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.21713				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.23229				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.23223				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.90270				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.70736				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.21718				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.57500				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	105.55694				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.05499				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	101.36439				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.62738				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7E25 On 20/03/2022 Spot Bond					0.00000	101.86922				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.26000	105.66634	6.26000	105.64834				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.84000	108.00572	6.84000	107.98565				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.08000	107.02618	9.08000	106.99994				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.64231				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	100.66935				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.53748				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.79199				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.57269				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			6.14000	104.51419	6.14000	104.49664				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	104.42165	9.38000	104.39489				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.40500	113.61291	6.40500	113.59312				0.00	0	
Total NBK13A 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 NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.29000	103.03227	5.29000	103.01758				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.70500	103.37466	5.70500	103.35859				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.45000	110.88059	6.45000	110.86114				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			6.97000	116.40805	6.97000	116.38614				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			6.23500	106.55169	6.23500	106.53372				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.96000	117.46322	6.96000	117.44115				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	101.04919				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.00000	114.28918	8.00000	114.26442				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.33000	110.63489	5.33000	110.61882				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.68500	119.12266	6.68500	119.10102				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.72500	119.83728	7.72500	119.81219				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.36502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.81500	5.81500	5.81500	109.35312				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.45828				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	29.29814	100.00000	29.23259				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.64429				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.91000	117.17688	7.91000	117.15177			25,312,000,000,000.00		3,200,000,000	
Total NBK27A SPOT									25,312,000,000,000.00		3,200,000,000	
Total For NBK27A									25,312,000,000,000.00		3,200,000,000	
NBK28 On 02/08/2023 Spot Bond			5.73500	110.42832	5.73500	110.41107				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.07000	116.23065	7.07000	116.20835				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.19000	109.52039	6.19000	109.50195				0.00	0	1,000,000,000
Total NBK30A SPOT										0.00	0	1,000,000,000
Total For NBK30A										0.00	0	1,000,000,000
NBK31 On 09/11/2023 Spot Bond			5.86500	111.74439	5.86500	111.72655				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.92240				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.48285				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK35I On 10/05/2023 Spot Bond					0.00000	102.10501				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.93966				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.94058				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.87500	9.87500	9.87500	70.97138				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.78588				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.61533				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.92308				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.29494				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	101.34311				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.76672				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.44319				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.82428				0.00	0	1,450,000,00
Total NBK49B SPOT										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 For NBK49B										0.00	0	1,450,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.44029				0.00	0	2,500,000,00
Total NBK50B SPOT										0.00	0	2,500,000,00
Total For NBK50B										0.00	0	2,500,000,00
NBK51I On 21/02/2022 Spot Bond					0.00000	100.62019				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.74055				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	99.94765				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.20988				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.62950				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	100.48129				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.58227				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.87520				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.53401				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.62335				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.15858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.19610				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			9.04500	109.19802	9.04500	109.17135				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.18557				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.08000	108.58322	9.08000	108.55659				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.19610				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.21282				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.23387				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.53640				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.04711				0.00	0	1,565,00
Total NEDT1B SPOT										0.00	0	1,565,00
Total For NEDT1B										0.00	0	1,565,00
NET53 On 17/04/2021 Spot Bond					0.00000	100.70241				0.00	0	
Total NET53 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 NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.88793				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.18016				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.95837				0.00	400,000,000	200,000,000
Total NGL02 SPOT										0.00	400,000,000	200,000,000
Total For NGL02										0.00	400,000,000	200,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.37894				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.18142				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.39014				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.24120				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.65463				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.89072				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.49347				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.70784				0.00	0	44,300,000
Total NGLT1B SPOT										0.00	0	44,300,000
Total For NGLT1B										0.00	0	44,300,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.29417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.78935				0.00	490,000,000	230,000,00
Total NGT104 SPOT										0.00	490,000,000	230,000,00
Total For NGT104										0.00	490,000,000	230,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	100.95085				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.01470				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.11625				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	104.28153	13.50000	104.24386				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.85660				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.00240				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.84024				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.24722				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.76682				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.37987				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond					0.00000	99.87313				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.54773				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.21911				0.00	0	100,000,00
Total NHM018 SPOT										0.00	0	100,000,00
Total For NHM018										0.00	0	100,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	100.20553				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.22600				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	203.84418				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.07000	4.07000	4.07000	191.12418				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.15500	3.15500	3.15500	144.85406				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.83000	3.83000	3.83000	105.44063				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.01500	5.01500	5.01500	104.06154				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.26000	3.26000	3.26000	144.29218				0.00	0	
Total NILB11 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 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			3.65000	3.65000	3.65000	142.22717			0.00	0	
Total NILB13 SPOT									0.00	0	
Total For NILB13									0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.71500	3.71500	3.71500	195.42458			0.00	0	
Total NILB14 SPOT									0.00	0	
Total For NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.86000	193.68581	3.86000	193.65479			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.13000	102.53211	5.13000	102.51213			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.97444			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	102.65150			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	97.92366			0.00	0	
Total NN019 SPOT									0.00	0	
Total For NN019									0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.17890			0.00	0	
Total NN02 SPOT									0.00	0	
Total For NN02									0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.09650			0.00	0	
Total NN022 SPOT									0.00	0	
Total For NN022									0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.21820			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
NN003 On 23/11/2023 Spot Bond					0.00000	100.20241				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.07610				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.55780				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	125.30740				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.62320				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN004 On 22/02/2024 Spot Bond					0.00000	100.22086				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.07700				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	139.24400				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.38914				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	139.04110				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN049 On 03/03/2023 Spot Bond					0.00000	141.07700				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.94304				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	129.64890				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.97407				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.41096				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	95.59926				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.78374				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.93984				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	95.79156				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	108.01000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	106.30000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	109.84000				0.00	0	
Total NNF015 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 NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	108.55000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	107.38260				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 20/04/2021 Spot Bond					0.00000	100.47080				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.47020				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	107.38290				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.43870				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.24623				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	99.98756				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	100.68109				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.36079				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF024 On 17/02/2026 Spot Bond					0.00000	89.72328				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/05/2021 Spot Bond					0.00000	100.22885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	107.38290				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	124.94920				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	106.03170				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.14805				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.54788				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.21489				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.21534				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.20193				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.15937				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.96180				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.23053				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.22096				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.17631				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.03810				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.18195				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.91000	112.50853	6.91000	112.48742				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.90000	196.17567	2.90000	196.14937				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.32000	119.18525	9.32000	119.15543				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.43948	100.00000	15.40512				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	101.51363				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.34489				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.01445				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.32062				0.00	0	
Total NTC25 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 NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.62215				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.94858				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.94775				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.18750				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	99.97166				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.19642				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	99.83811				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.08000	103.88219	6.08000	109.01562				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			7.26000	112.40935	7.26000	117.85285				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			6.27000	106.44047	6.27000	106.42232				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			7.58500	114.01301	7.58500	113.98956				0.00	0	910,000,00

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 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	98.58722				0.00	400,000,000	400,000,00
Total OML11 SPOT										0.00	400,000,000	400,000,00
Total For OML11										0.00	400,000,000	400,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.45657				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	99.98254				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	99.97227				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.15308				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.85847				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.41269				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.14766				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.21538				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.24191				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.24570				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	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
PRE2D On 20/02/2022 Spot Bond					0.00000	100.24948			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.36000	116.80717	7.30000	117.08823		809,047,183,424,000.00	2,827,316,193,400	3,628,015,382,400	
Total R186 SPOT								19,047,183,424,000.00	827,316,193,400	528,015,382,400	
Total For R186								19,047,183,424,000.00	827,316,193,400	528,015,382,400	
R197 On 07/12/2023 Spot Bond			1.73500	317.10521	1.70000	317.35537		28,480,198,500,000.00	16,415,100,000	172,217,639,300	
Total R197 SPOT								28,480,198,500,000.00	16,415,100,000	172,217,639,300	
Total For R197								28,480,198,500,000.00	16,415,100,000	172,217,639,300	
R202 On 07/12/2033 Spot Bond			4.21000	225.10523	4.21000	225.06708		131,408,161,400,000.00	31,213,340,000	98,950,620,400	
Total R202 SPOT								131,408,161,400,000.00	31,213,340,000	98,950,620,400	
Total For R202								131,408,161,400,000.00	31,213,340,000	98,950,620,400	
R2023 On 28/02/2023 Spot Bond			5.25000	104.82111	5.24000	104.82546		569,529,945,850,000.00	489,434,275,400	441,511,693,600	
Total R2023 SPOT								569,529,945,850,000.00	489,434,275,400	441,511,693,600	
Total For R2023								569,529,945,850,000.00	489,434,275,400	441,511,693,600	
R2030 On 31/01/2030 Spot Bond			9.02000	94.65304	9.02000	94.62997		414,999,924,820,000.00	1,598,115,291,000	3,356,128,617,100	
Total R2030 SPOT								414,999,924,820,000.00	1,598,115,291,000	3,356,128,617,100	
Total For R2030								414,999,924,820,000.00	1,598,115,291,000	3,356,128,617,100	
R2032 On 31/03/2032 Spot Bond			9.74000	93.66137	9.74000	93.63691		707,598,265,708,000.00	791,334,524,200	1,052,089,146,300	
Total R2032 SPOT								707,598,265,708,000.00	791,334,524,200	1,052,089,146,300	
Total For R2032								707,598,265,708,000.00	791,334,524,200	1,052,089,146,300	
R2035 On 28/02/2035 Spot Bond			10.41000	89.03682	10.41000	89.01227		098,837,940,422,000.00	681,924,874,200	1,863,598,382,600	
Total R2035 SPOT								98,837,940,422,000.00	681,924,874,200	1,863,598,382,600	
Total For R2035								98,837,940,422,000.00	681,924,874,200	1,863,598,382,600	
R2037 On 31/01/2037 Spot Bond			10.65000	84.54186	10.65000	84.51764		408,880,622,460,000.00	601,772,828,400	1,681,437,656,100	
Total R2037 SPOT								408,880,622,460,000.00	601,772,828,400	1,681,437,656,100	
Total For R2037								408,880,622,460,000.00	601,772,828,400	1,681,437,656,100	
R2040 On 31/01/2040 Spot Bond			10.79000	86.58819	10.79000	86.56305		697,586,752,340,000.00	342,686,446,000	1,374,569,283,500	
Total R2040 SPOT								697,586,752,340,000.00	342,686,446,000	1,374,569,283,500	
Total For R2040								697,586,752,340,000.00	342,686,446,000	1,374,569,283,500	
R2044 On 31/01/2044 Spot Bond			10.88000	83.02902	10.88000	83.00472		840,157,319,680,000.00	352,955,636,000	1,334,920,518,500	
Total R2044 SPOT								840,157,319,680,000.00	352,955,636,000	1,334,920,518,500	
Total For R2044								840,157,319,680,000.00	352,955,636,000	1,334,920,518,500	
R2048 On 28/02/2048 Spot Bond			10.81000	82.26566	10.81000	82.24213		937,940,978,000,000.00	456,793,800,000	1,378,775,192,700	
Total R2048 SPOT								937,940,978,000,000.00	456,793,800,000	1,378,775,192,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2048									17,940,978,000,000.00	456,793,800,000	378,775,192,70
R208 On 31/03/2021 Spot Bond			3.55000	103.15427	3.55000	103.14427			129,220,000,000,000.00	36,400,000,000	744,100,000,00
Total R208 SPOT									19,220,000,000,000.00	36,400,000,000	744,100,000,00
Total For R208									19,220,000,000,000.00	36,400,000,000	744,100,000,00
R209 On 31/03/2036 Spot Bond			10.41500	71.41579	10.33000	71.88754			212,855,559,640,000.00	500,514,216,000	991,164,047,70
Total R209 SPOT									12,855,559,640,000.00	500,514,216,000	991,164,047,70
Total For R209									12,855,559,640,000.00	500,514,216,000	991,164,047,70
R210 On 31/03/2028 Spot Bond			3.36000	199.86575	3.36000	199.83644			267,567,552,000,000.00	79,633,200,000	147,879,174,90
Total R210 SPOT									17,567,552,000,000.00	79,633,200,000	147,879,174,90
Total For R210									17,567,552,000,000.00	79,633,200,000	147,879,174,90
R212 On 31/01/2022 Spot Bond			1.13000	170.11529	1.12000	170.11574			79,652,010,876,000.00	70,488,505,200	82,408,842,00
Total R212 SPOT									9,652,010,876,000.00	70,488,505,200	82,408,842,00
Total For R212									9,652,010,876,000.00	70,488,505,200	82,408,842,00
R213 On 28/02/2031 Spot Bond			9.46000	84.50521	9.40500	84.79810			167,130,066,220,000.00	440,500,007,000	618,235,945,90
Total R213 SPOT									17,130,066,220,000.00	440,500,007,000	618,235,945,90
Total For R213									17,130,066,220,000.00	440,500,007,000	618,235,945,90
R214 On 28/02/2041 Spot Bond			10.76000	65.44354	10.76000	65.42491			717,468,647,192,000.00	438,426,454,200	964,779,488,00
Total R214 SPOT									17,468,647,192,000.00	438,426,454,200	964,779,488,00
Total For R214									17,468,647,192,000.00	438,426,454,200	964,779,488,00
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.42076			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.09027			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.93997			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	97.60935			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	99.94763			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.44658			0.00	400,000,000	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 RDFB14 SPOT										0.00	400,000,000	200,000,000
Total For RDFB14										0.00	400,000,000	200,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.27626				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.53800				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.06659				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.90638				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.94680				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.08707				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.13898				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.01405				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.65521				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.46570				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.27000				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFC5 On 11/06/2021 Spot Bond					0.00000	99.95706				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.31252				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	101.15212				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.97970				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.65429				0.00	0	665,000,00
Total RED151 SPOT										0.00	0	665,000,00
Total For RED151										0.00	0	665,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	99.99994				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.80470				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.87093				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.06748				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.48907				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.16434				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.36837				0.00	0	
Total RED704 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 RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.54755				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.26286				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.80397				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.72071				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.77361				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.71950				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			5.61500	104.29509	5.61500	104.27916				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.89000	108.77989	6.89000	108.75964				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.27500	97.23654	11.27500	97.20724				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.49000	110.28102	5.49000	110.26452				0.00	0	3,731,578,00
Total SBK23 SPOT										0.00	0	3,731,578,00
Total For SBK23										0.00	0	3,731,578,00
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.08874			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			6.31000	105.26966	6.31000	105.25161			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.49664			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.50857			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			5.03000	103.57698	5.03000	103.56291			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.98000	116.31103	6.98000	116.28900		56,917,530,520,000.00	8,154,374,000	2,038,593,50	
Total SBS20 SPOT								56,917,530,520,000.00	8,154,374,000	2,038,593,50	
Total For SBS20								56,917,530,520,000.00	8,154,374,000	2,038,593,50	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.49570			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.87000	111.86704	5.87000	111.84916			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			7.07500	107.17251	7.07500	107.15193		42,127,224,350,000.00	5,954,378,000	1,488,594,50	
Total SBS3 SPOT								42,127,224,350,000.00	5,954,378,000	1,488,594,50	
Total For SBS3								42,127,224,350,000.00	5,954,378,000	1,488,594,50	
SBS31 On 12/06/2027 Spot Bond			7.44500	113.85896	7.44500	113.83610		69,770,686,468,000.00	9,371,482,400		
Total SBS31 SPOT								69,770,686,468,000.00	9,371,482,400		
Total For SBS31								69,770,686,468,000.00	9,371,482,400		
SBS34 On 19/09/2024 Spot Bond			6.17000	112.01519	6.17000	117.03707			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS38 On 29/01/2025 Spot Bond			6.55500	109.55283	6.55500	109.53332				0.00	0	9,500,000,00
Total SBS38 SPOT										0.00	0	9,500,000,00
Total For SBS38										0.00	0	9,500,000,00
SBS39 On 29/01/2030 Spot Bond			8.52500	108.31291	8.52500	108.28793				0.00	0	120,000,00
Total SBS39 SPOT										0.00	0	120,000,00
Total For SBS39										0.00	0	120,000,00
SBS4 On 16/11/2021 Spot Bond			4.37000	105.50951	4.37000	105.49690				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.14000	110.89277	5.14000	110.87722				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.73000	118.88657	6.73000	118.86483			8,382,508,428,000.00		1,245,543,600	
Total SBS42 SPOT									8,382,508,428,000.00		1,245,543,600	
Total For SBS42									8,382,508,428,000.00		1,245,543,600	
SBS43 On 12/11/2027 Spot Bond			7.58500	120.17951	7.58500	120.15479			46,661,321,082,000.00		6,151,789,200	1,537,947,30
Total SBS43 SPOT									46,661,321,082,000.00		6,151,789,200	1,537,947,30
Total For SBS43									46,661,321,082,000.00		6,151,789,200	1,537,947,30
SBS46 On 15/02/2023 Spot Bond			5.28000	110.41609	5.28000	110.40019				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.84035				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	101.20920				0.00	1,550,000,000	775,000,00
Total SBS49 SPOT										0.00	1,550,000,000	775,000,00
Total For SBS49										0.00	1,550,000,000	775,000,00
SBS50 On 31/01/2022 Spot Bond			4.59000	105.18928	4.59000	105.17610				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.86000	5.86000	5.86000	111.26607				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.26655				0.00	0	
Total SBS52 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 SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.95533				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	100.86826				0.00	0	2,270,000,00
Total SBS55 SPOT										0.00	0	2,270,000,00
Total For SBS55										0.00	0	2,270,000,00
SBS56 On 12/06/2022 Spot Bond			4.85500	107.07659	4.85500	107.06248				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.72484				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	103.24753				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.34672				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.13068				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	101.12935				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.19497				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.97748				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	101.36681				0.00	0	130,000,00
Total SBS66 SPOT										0.00	0	130,000,00
Total For SBS66										0.00	0	130,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.99662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.47579				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.08860				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.12000	314.01933	2.12000	313.98386				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	202.84818			20,829,600,000,000.00	3,960,000,000	2,640,000,000	
Total SBSI14 SPOT									20,829,600,000,000.00	3,960,000,000	2,640,000,000	
Total For SBSI14									20,829,600,000,000.00	3,960,000,000	2,640,000,000	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.80446				0.00	400,000,000	213,210,900
Total SBT101 SPOT										0.00	400,000,000	213,210,900
Total For SBT101										0.00	400,000,000	213,210,900
SBT102 On 30/09/2022 Spot Bond					0.00000	105.43126				0.00	60,000,000	20,000,000
Total SBT102 SPOT										0.00	60,000,000	20,000,000
Total For SBT102										0.00	60,000,000	20,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.76302				0.00	888,000,000	322,000,000
Total SBT103 SPOT										0.00	888,000,000	322,000,000
Total For SBT103										0.00	888,000,000	322,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	104.96196				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.46826				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.15704				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.34000	110.16880	7.34000	110.14698				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT204 On 16/04/2024 Spot Bond					0.00000	100.82261				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.48404				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.38129				0.00	600,000,000	1,300,000,000
Total SBT207 SPOT										0.00	600,000,000	1,300,000,000
Total For SBT207										0.00	600,000,000	1,300,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	100.24124				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.41018				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.94761				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	100.63804				0.00	1,100,000,000	550,000,000
Total SLI4 SPOT										0.00	1,100,000,000	550,000,000
Total For SLI4										0.00	1,100,000,000	550,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.33063				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.31755				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.50994				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.32894				0.00	0	
Total SLRA6 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 SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.34486				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.34886				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.32045				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.34886				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.39716				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.38298				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.61837				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.36023				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.06956				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.04000	113.82967	7.04000	113.80804				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	101.64634				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.10886				0.00	400,000,000	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 SNT05 SPOT										0.00	400,000,000	200,000,000
Total For SNT05										0.00	400,000,000	200,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.11006				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.32300				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.79631				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.20089				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.20832				0.00	2,440,000,000	2,440,000,000
Total SPDA8 SPOT										0.00	2,440,000,000	2,440,000,000
Total For SPDA8										0.00	2,440,000,000	2,440,000,000
SPG00 On 27/09/2023 Spot Bond					0.00000	101.13644				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	99.90236				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	99.95463				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.15870				0.00	0	100,000,000
Total SPG007 SPOT										0.00	0	100,000,000
Total For SPG007										0.00	0	100,000,000
SPG00 On 15/10/2022 Spot Bond					0.00000	100.86710				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.85235				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	100.17173				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.09205				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.58134				0.00	0	150,000,00
Total SSA07 SPOT										0.00	0	150,000,00
Total For SSA07										0.00	0	150,000,00
SSN004 On 31/03/2021 Spot Bond			5.90500	103.00837	5.90500	102.99177				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			5.90500	103.00837	5.90500	102.99177				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.81500	3.81500	3.81500	141.36382				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.27500	117.23832	7.27500	117.21531				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.89500	87.80540	8.89500	87.78464				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	96.84648				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN037 On 01/06/2021 Spot Bond					0.00000	100.11873				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.81869				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.64000	111.35484	6.64000	111.33486				0.00	0	
Total SSN041 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 SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.96500	104.76392	4.96500	104.74396				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.00484				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.57807				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.44169				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			2.73000	2.73000	2.73000	309.16589				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.62302				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.49849				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.79968				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.58000	4.58000	4.58000	185.13513				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	144.61294				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.16500	5.16500	5.16500	102.04609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.37000	4.37000	4.37000	101.39674				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.54000	4.54000	4.54000	185.59697				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.11009				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.10800				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.10279				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	99.89877				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	99.90143				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.17769				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.83787				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07 On 31/07/2021 Spot Bond					0.00000	96.83500				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08 On 27/08/2024 Spot Bond					0.00000	100.11335				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	99.93805				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.48114				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			5.08500	5.08500	5.08500	206.36029				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.92049				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.49043				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.47521				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.09070				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.11940				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.68500	90.90372	9.68500	90.87997				0.00	0	
Total SSN100 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 SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.09330				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	101.43166				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 04/06/2021 Spot Bond					0.00000	100.04620				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.58500	89.62137	4.58500	185.07749				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.26500	84.48574	5.26500	202.74892				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.43484				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.36891				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.31873				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.31873				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11 On 17/05/2021 Spot Bond					0.00000	100.24671				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.87000	108.20743	7.87000	108.18448				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.21299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.66000	103.03323	8.66000	103.00910				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.08433				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.18261				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.17502				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.58965				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.86010				0.00	2,400,000,000	1,200,000,000
Total TFS145 SPOT										0.00	2,400,000,000	1,200,000,000
Total For TFS145										0.00	2,400,000,000	1,200,000,000
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.25033				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.47619				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.80657				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.76112				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	99.94378				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.76110				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.89516				0.00	0	3,600,000,00
Total TFS157 SPOT										0.00	0	3,600,000,00
Total For TFS157										0.00	0	3,600,000,00
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.87473				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.57430				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.41744				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.65747				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.75385				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.25667				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.49819				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.67934				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.21830				0.00	0	
Total TH14A3 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 TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.63500	106.02453	5.63500	106.00826				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.67306				0.00	0	70,000,00
Total TH14A7 SPOT										0.00	0	70,000,00
Total For TH14A7										0.00	0	70,000,00
TH14A: On 21/11/2021 Spot Bond			5.79500	105.18373	5.79500	105.16713				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.24141				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.36822				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.22550				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.60497				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.66691				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.24823				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.37351				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.24661				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.03763				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.19793				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	102.87412				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.09862				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.20013				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.19177				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.21760				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.53820				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.61623				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.23544				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.71415				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.22633				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D On 21/11/2022 Spot Bond					0.00000	101.52631				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.72023				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.30699				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.19442				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.20164				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	100.36817	8.49000	100.34512				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.20316				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.20354				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.19404				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.20240				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	100.25130	5.76000	100.23558				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.21076				0.00	0	
Total TH16B1 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 TH16B1									0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.22442			0.00	0	
Total TH16B2 SPOT									0.00	0	
Total For TH16B2									0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.22518			0.00	0	
Total TH16B3 SPOT									0.00	0	
Total For TH16B3									0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.22252			0.00	0	
Total TH16C1 SPOT									0.00	0	
Total For TH16C1									0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.24073			0.00	0	
Total TH16C2 SPOT									0.00	0	
Total For TH16C2									0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.23580			0.00	0	
Total TH16C3 SPOT									0.00	0	
Total For TH16C3									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.30394			0.00	0	
Total TH16D1 SPOT									0.00	0	
Total For TH16D1									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.33604			0.00	0	
Total TH16D2 SPOT									0.00	0	
Total For TH16D2									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.31716			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	99.81308			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.38000	103.81920	6.38000	103.80148		16,239,709,420,000.00	2,545,409,000	1,272,704,500	
Total TL24 SPOT								16,239,709,420,000.00	2,545,409,000	1,272,704,500	
Total For TL24								16,239,709,420,000.00	2,545,409,000	1,272,704,500	
TL25 On 04/09/2024 Spot Bond			7.54000	106.25100	7.54000	106.22963		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 Interr
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.99702				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.00895				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.75000	108.76706	7.75000	108.74435				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.32784				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.85598				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	99.97262				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.40093				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.23000	112.14969	7.23000	112.12768			261,003,000,000.00		36,100,000	1,300,309,80
Total TN23 SPOT									261,003,000,000.00		36,100,000	1,300,309,80
Total For TN23									261,003,000,000.00		36,100,000	1,300,309,80
TN23/R On 06/11/2023 Spot Bond			100.00000	24.54146	100.00000	24.48654			0.00		0	
Total TN23/R2023 SPOT									0.00		0	
Total For TN23/R2023									0.00		0	
TN25 On 19/08/2025 Spot Bond			8.72000	103.29023	8.72000	103.26588			0.00		0	7,603,228,30
Total TN25 SPOT									0.00		0	7,603,228,30
Total For TN25									0.00		0	7,603,228,30
TN25/R On 19/08/2025 Spot Bond			100.00000	12.34186	100.00000	12.31426			0.00		0	
Total TN25/R186 SPOT									0.00		0	
Total For TN25/R186									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN27 On 14/11/2027 Spot Bond			9.08000	101.91721	9.08000	101.89222				0.00	0	10,527,297,30
Total TN27 SPOT										0.00	0	10,527,297,30
Total For TN27										0.00	0	10,527,297,30
TN27/R On 14/11/2027 Spot Bond			100.00000	11.91895	100.00000	11.89228				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.65000	103.44893	10.65000	103.41944				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	120.85734	8.00000	120.83130				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.13000	94.19353	12.13000	94.16307				0.00	0	2,070,000,00
Total TN40 SPOT										0.00	0	2,070,000,00
Total For TN40										0.00	0	2,070,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.43948	10.75000	104.40944				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	99.11326				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.35000	107.06538	6.35000	107.04689				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.30366				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.40137				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.32174				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.49769				0.00	0	
Total TRA4A2 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 TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.81410				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.64000	110.84218	6.64000	110.82229				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.77309				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.81410				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.46697	8.62000	103.44298				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.98299				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.85664				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 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 On 18/03/2021 Spot Bond					0.00000	99.81608				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	99.45297				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	99.29567				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	98.25799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP248 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	
TSP249 On 06/09/2021 Spot Bond					0.00000	97.77941				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond					0.00000	97.86351				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 09/04/2021 Spot Bond					0.00000	99.65550				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	99.24927				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP253 On 26/05/2021 Spot Bond					0.00000	99.15983				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.98376				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond					0.00000	95.57401				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.57314				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.74203				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.62633				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TUHF0: On 24/10/2024 Spot Bond					0.00000	100.75775				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.97657				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.94627				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.61208				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.53155				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.45403				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.42289				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.30048				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.22148				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	100.11129				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.45000	107.27809	9.45000	107.25073				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.85239				0.00	9,600,000,000	
Total VKE10 SPOT										0.00	9,600,000,000	

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 VKE10										0.00	9,600,000,000	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.66675				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.53081				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.10869				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.19039				0.00	400,000,000	200,000,000
Total VKE14 SPOT										0.00	400,000,000	200,000,000
Total For VKE14										0.00	400,000,000	200,000,000
VKE15 On 14/02/2023 Spot Bond					0.00000	100.29942				0.00	64,000,000	351,000,000
Total VKE15 SPOT										0.00	64,000,000	351,000,000
Total For VKE15										0.00	64,000,000	351,000,000
VKE16 On 14/02/2025 Spot Bond					0.00000	100.31076				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.21177				0.00	5,200,000,000	2,600,000,000
Total WHL02 SPOT										0.00	5,200,000,000	2,600,000,000
Total For WHL02										0.00	5,200,000,000	2,600,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	101.00031				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			5.06500	103.35264	5.06500	103.33846				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	85.71348	100.00000	85.52130				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT											96,278,214,968,423,000,000	488,870,713,400 773,326,803,100
Total for SPOT :											96,278,214,968,423,000,000	488,870,713,400 773,326,803,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total Futures									96 278 215 160 060 600.00	488,870,715,013	773,327,852,62
Total Options									0.00	0	141,33
Grand Total:									96,278,215,160,060,600.00	488,870,715,013	773,327,993,95