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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/03/2021

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			11.79460	73.57483	11.85898	73.24661			0.00	0	35
ES33	On	05/08/2021	Bond Future			12.06421	74.36043	12.13137	74.02899			0.00	0	
ES33	On	04/11/2021	Bond Future			12.33662	71.40267	12.40668	71.06780			0.00	0	
ES33	On	03/02/2022	Bond Future			12.62961	72.20622	12.70286	71.86768			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.28824	72.06607	12.33227	71.81727			0.00	0	4,71
ES42	On	05/08/2021	Bond Future			12.54373	72.83625	12.58974	72.58510			0.00	0	
ES42	On	04/11/2021	Bond Future			12.80407	69.37895	12.85221	69.12526			0.00	0	
ES42	On	03/02/2022	Bond Future			13.07460	70.16032	13.12501	69.90388			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	06/05/2021	Bond Future			150.48776	150.48776	150.15320	150.15320			0.00	0	7,75
I2025	On	05/08/2021	Bond Future			150.60167	150.60167	150.26409	150.26409			0.00	0	
I2025	On	04/11/2021	Bond Future			152.29176	152.29176	151.95075	151.95075			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			152.48237	152.48237	152.13767	152.13767			0.00	0	
Total I2025 Future												0.00	0	7,75
Total For I2025												0.00	0	7,75
I2029	On	06/05/2021	Bond Future			107.51647	107.51647	107.35450	107.35450			0.00	0	2,38
I2029	On	05/08/2021	Bond Future			108.69127	108.69127	108.52798	108.52798			0.00	0	
I2029	On	04/11/2021	Bond Future			108.76055	108.76055	108.59575	108.59575			0.00	0	
I2029	On	03/02/2022	Bond Future			110.00913	110.00913	109.84250	109.84250			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			102.38720	102.38720	101.64279	101.64279			0.00	0	9,58
I2033	On	05/08/2021	Bond Future			103.50592	103.50592	102.75387	102.75387			0.00	0	
I2033	On	04/11/2021	Bond Future			103.44271	103.44271	102.68245	102.68245			0.00	0	
I2033	On	03/02/2022	Bond Future			104.63011	104.63011	103.86136	103.86136			0.00	0	
Total I2033 Future												0.00	0	9,58
Total For I2033												0.00	0	9,58
I2038	On	06/05/2021	Bond Future			115.38727	115.38727	115.38016	115.38016			0.00	0	7,75
I2038	On	05/08/2021	Bond Future			114.92637	114.92637	114.91962	114.91962			0.00	0	
I2038	On	04/11/2021	Bond Future			116.21626	116.21626	116.20973	116.20973			0.00	0	
I2038	On	03/02/2022	Bond Future			115.79827	115.79827	115.79179	115.79179			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			104.02883	104.02883	103.40150	103.40150			0.00	0	14,85
I2046	On	05/08/2021	Bond Future			105.16558	105.16558	104.53186	104.53186			0.00	0	
I2046	On	04/11/2021	Bond Future			104.53825	104.53825	103.89772	103.89772			0.00	0	
I2046	On	03/02/2022	Bond Future			105.73870	105.73870	105.09078	105.09078			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			106.52158	106.52158	106.51490	106.51490			0.00	0	10,90
I2050	On	05/08/2021	Bond Future			105.75785	105.75785	105.75159	105.75159			0.00	0	
I2050	On	04/11/2021	Bond Future			106.94491	106.94491	106.93869	106.93869			0.00	0	
I2050	On	03/02/2022	Bond Future			106.22504	106.22504	106.21884	106.21884			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			7.54489	117.37120	7.63006	116.95673		6.82	0.00	0	107,35
R186	On	05/08/2021	Bond Future			7.74517	113.34399	7.83559	112.92564		6.73	0.00	0	
R186	On	04/11/2021	Bond Future			7.94654	114.58990	8.04267	114.16726		6.46	0.00	0	
R186	On	03/02/2022	Bond Future			8.16934	110.59784	8.27192	110.17057		6.75	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	107,35
R186	On	06/05/2021	Bond Future	10.77	Call			14,029.14000	14.02914	14,443,610	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,070.17000	14.07017	14,484,640	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			13,988.09000	13.98809	14,402,560	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			1,301.71000	1.30171	1,066,050	6.77	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,155.64000	1.15564	1,334,450	6.77	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			577.28000	0.57728	681,710	6.68	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			2,194.19000	2.19419	1,884,150	6.68	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			4,237.25000	4.23725	4,549,640	7.05	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			689.20000	0.68920	583,240	7.05	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,272.31000	4.27231	4,585,810	7.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			679.96000	0.67996	575,110	7.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,202.48000	4.20248	4,513,730	7.05	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			698.77000	0.69877	591,670	7.05	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,454.91000	2.45491	2,667,660	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,247.56000	2.24756	2,037,670	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			2,478.11000	2.47811	2,692,110	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			2,227.02000	2.22702	2,018,380	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,501.43000	2.50143	2,716,680	6.42	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			2,206.61000	2.20661	1,999,220	6.42	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			5,290.33000	5.29033	4,976,240	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,124.21000	1.12421	1,238,270	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			5,258.11000	5.25811	4,944,900	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,101.65000	1.10165	1,213,940	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			5,322.66000	5.32266	5,007,680	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,112.88000	1.11288	1,226,060	6.37	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												0.00	0	132,57
R197	On	06/05/2021	Bond Future			319.34067	319.34067	319.02138	319.02138			0.00	0	2,07
R197	On	05/08/2021	Bond Future			314.82715	314.82715	314.50568	314.50568			0.00	0	
R197	On	04/11/2021	Bond Future			318.36075	318.36075	318.03650	318.03650			0.00	0	
R197	On	03/02/2022	Bond Future			313.91680	313.91680	313.58927	313.58927			0.00	0	
Total R197 Future												0.00	0	2,07
Total For R197												0.00	0	2,07
R202	On	06/05/2021	Bond Future			227.48059	227.48059	227.46718	227.46718			0.00	0	9,13
R202	On	05/08/2021	Bond Future			225.71541	225.71541	225.70286	225.70286			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/11/2021	Bond Future			228.24860	228.24860	228.23648	228.23648			0.00	0	
R202	On	03/02/2022	Bond Future			226.56692	226.56692	226.55519	226.55519			0.00	0	
Total R202 Future												0.00	0	9,13
Total For R202												0.00	0	9,13
R2023	On	06/05/2021	Bond Future			5.42254	105.45387	5.49541	105.32695		1.76	0.00	0	40,64
R2023	On	05/08/2021	Bond Future			5.61809	106.57986	5.70335	106.45202		1.87	0.00	0	
R2023	On	04/11/2021	Bond Future			5.84938	103.84324	5.95155	103.71428		1.77	0.00	0	
R2023	On	03/02/2022	Bond Future			6.18974	105.01144	6.31767	104.88117		1.57	0.00	0	
Total R2023 Future												0.00	0	40,64
R2023	On	06/05/2021	Bond Future	7.57	Call			3,529.50000	3.52950	3,656,370	2.56	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.08000	0.00008	0,030	2.56	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,546.12000	3.54612	3,673,000	2.56	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.07000	0.00007	0,030	2.56	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,512.87000	3.51287	3,639,740	2.56	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.08000	0.00008	0,030	2.56	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			821.93000	0.82193	731,610	1.74	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			219.86000	0.21986	256,200	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			841.65000	0.84165	750,150	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			225.07000	0.22507	262,000	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			831.75000	0.83175	740,840	1.73	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			230.35000	0.23035	267,870	1.74	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			111.24000	0.11124	131,460	1.57	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,423.85000	1.42385	1,315,110	1.57	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			107.23000	0.10723	126,850	1.57	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,445.52000	1.44552	1,336,180	1.57	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			109.22000	0.10922	129,140	1.57	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,434.67000	1.43467	1,325,630	1.57	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,420.67000	1.42067	1,314,130	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			141.36000	0.14136	165,340	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,412.18000	1.41218	1,305,890	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			137.63000	0.13763	161,100	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,429.18000	1.42918	1,322,380	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			139.48000	0.13948	163,210	1.41	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	40,64
R2030	On	06/05/2021	Bond Future			9.38461	94.06220	9.46919	93.59374		11.37	0.00	0	115,38
R2030	On	05/08/2021	Bond Future			9.60706	91.06159	9.69556	90.58848		11.47	0.00	0	
R2030	On	04/11/2021	Bond Future			9.81981	92.06291	9.91226	91.58490		11.11	0.00	0	
R2030	On	03/02/2022	Bond Future			10.05184	89.09469	10.14870	88.61146		11.46	0.00	0	

Contract 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 Future												0.00	0	115,35	
R2030	On	06/05/2021	Bond Future	11.70	Call			11,313.46000	11.31346	11,779,370	12.57		0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			5.53000	0.00553	2,980	12.57		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			5.74000	0.00574	3,100	12.57		0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			536.66000	0.53666	620,680	10.80		0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			3,461.85000	3.46185	3,077,410	10.80		0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			6,492.58000	6.49258	6,040,220	10.70		0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			95.19000	0.09519	111,290	10.70		0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			3,869.57000	3.86957	3,469,420	10.75		0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			425.08000	0.42508	493,390	10.75		0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			472.30000	0.47230	547,350	10.77		0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			3,685.54000	3.68554	3,292,130	10.77		0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			607.16000	0.60716	700,740	10.82		0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			3,245.44000	3.24544	2,870,560	10.82		0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,069.08000	1.06908	1,218,210	11.01		0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			2,289.53000	2.28953	1,970,200	11.01		0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,303.92000	1.30392	1,477,840	11.09		0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			1,964.98000	1.96498	1,670,440	11.09		0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			4,299.29000	4.29929	3,885,390	10.71		0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			331.82000	0.33182	386,380	10.71		0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,221.97000	2.22197	1,907,510	11.03		0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,113.75000	1.11375	1,267,750	11.03		0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			7,789.70000	7.78970	8,234,670	12.57		0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			68.22000	0.06822	44,730	12.57		0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			3,148.53000	3.14853	3,464,050	11.50		0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			703.12000	0.70312	550,180	11.50		0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,004.36000	1.00436	1,146,270	10.99		0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,393.49000	2.39349	2,066,940	10.99		0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			8,805.20000	8.80520	8,340,280	10.70		0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			22.28000	0.02228	25,820	10.70		0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			6,802.87000	6.80287	7,232,790	12.56		0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			123.24000	0.12324	84,700	12.56		0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			3,632.44000	3.63244	3,972,910	11.61		0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			11,359.70000	11.35970	11,825,690	12.57		0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			5.33000	0.00533	2,860	12.57		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			11,267.19000	11.26719	11,733,010	12.57		0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			550.43000	0.55043	422,440	11.61		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			2,647.65000	2.64765	2,304,790	10.93		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			863.40000	0.86340	989,000	10.93		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	05/08/2021	Bond Future	7.70	Put		11,597.43000	11.59743	11,140,180	10.85	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		11,821.90000	11.82190	12,273,530	12.52	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		2,474.73000	2.47473	2,233,160	11.47	64,761.64	29	47
R2030	On	05/08/2021	Bond Future	10.30	Call		4,545.34000	4.54534	4,855,080	11.95	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		1,397.84000	1.39784	1,234,470	11.95	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		5,835.55000	5.83555	5,453,980	10.87	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		782.96000	0.78296	874,500	10.87	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Call		4,950.69000	4.95069	5,273,860	12.08	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		109.37000	0.10937	125,230	10.85	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put		5,108.68000	5.10868	4,748,480	10.97	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Call		1,021.21000	1.02121	1,134,120	10.97	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		3,311.82000	3.31182	3,024,040	11.29	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		1,991.18000	1.99118	2,176,510	11.29	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		1,245.75000	1.24575	1,095,810	12.08	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		108.57000	0.10857	87,090	12.52	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,988.09000	4.98809	5,312,440	12.09	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,232.70000	1.23270	1,083,940	12.09	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		5,025.58000	5.02558	5,351,100	12.11	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,219.78000	1.21978	1,072,190	12.11	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put		5,615.94000	5.61594	5,240,430	10.90	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		848.52000	0.84852	946,120	10.90	27,437.48	29	47
R2030	On	05/08/2021	Bond Future	10.15	Call		4,016.29000	4.01629	4,306,340	11.79	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		1,636.46000	1.63646	1,453,400	11.79	42,148.60	29	47
R2030	On	05/08/2021	Bond Future	9.75	Call		2,764.17000	2.76417	2,995,710	11.47	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,016.03000	1.01603	1,116,670	10.49	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		8,346.45000	8.34645	8,728,240	12.07	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,888.92000	1.88892	1,720,890	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		5,324.19000	5.32419	5,632,210	11.60	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		3,221.86000	3.22186	3,452,760	11.05	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put		9,548.60000	9.54860	9,130,500	10.49	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		546.35000	0.54635	606,260	10.49	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		7,159.44000	7.15944	6,782,070	10.49	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put		3,285.06000	3.28506	3,037,950	11.05	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,918.13000	1.91813	1,748,140	11.60	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		902.32000	0.90232	806,100	12.07	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		5,358.52000	5.35852	5,667,530	11.61	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,903.47000	1.90347	1,734,470	11.61	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		5,392.93000	5.39293	5,702,910	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		5,419.49000	5.41949	5,087,850	10.61	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		1,650.41000	1.65041	1,796,780	10.61	0.00	0	1,10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	11.26	Call			7.695.85000	7.69585	8,063,300	12.07	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			1,085.93000	1.08593	975,370	12.07	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,183.89000	2.18389	2,349,850	10.93	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			5,851.52000	5.85152	5,534,250	10.93	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,203.37000	2.20337	2,370,350	10.93	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			4,778.12000	4.77812	4,496,750	11.16	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,033.19000	2.03319	2,191,070	10.87	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			5,818.65000	5.81865	5,502,400	10.93	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			6,121.04000	6.12104	5,795,690	10.87	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,222.63000	2.22263	2,390,630	10.94	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			5,785.59000	5.78559	5,470,360	10.94	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			10,157.22000	10.15722	9,751,710	10.81	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			830.82000	0.83082	908,540	10.81	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			2,920.46000	2.92046	3,122,320	11.16	0.00	0	
Total R2030 Option												134,347.72	87	21,34
Total For R2030												134,347.72	87	136,73
R2032	On	06/05/2021	Bond Future			10.11884	88.74248	10.20334	88.24066		13.33	0.00	0	132,9
R2032	On	05/08/2021	Bond Future			10.33847	89.69025	10.42653	89.18345		13.11	0.00	0	
R2032	On	04/11/2021	Bond Future			10.55856	86.53079	10.65034	86.01872		13.27	0.00	0	
R2032	On	03/02/2022	Bond Future			10.79223	87.50467	10.88804	86.98695		13.01	0.00	0	
Total R2032 Future												0.00	0	132,91
R2032	On	06/05/2021	Bond Future	12.11	Call			10,376.96000	10.37696	10,868,680	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			25.93000	0.02593	15,830	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			10,425.86000	10.42586	10,917,850	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,221.55000	2.22155	2,471,970	13.41	0.00	0	7
R2032	On	06/05/2021	Bond Future	12.12	Put			25.13000	0.02513	15,300	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			10,328.03000	10.32803	10,819,460	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			26.76000	0.02676	16,370	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			12,597.55000	12.59755	13,096,840	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			5.52000	0.00552	2,990	14.86	0.00	0	7
R2032	On	06/05/2021	Bond Future	10.33	Put			1,476.63000	1.47663	1,225,230	13.41	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			6,309.28000	6.30928	6,675,080	14.14	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,176.65000	1.17665	1,035,650	14.14	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			6,350.51000	6.35051	6,717,380	14.15	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,165.19000	1.16519	1,025,260	14.15	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			6,268.10000	6.26810	6,632,840	14.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,188.21000	1.18821	1,046,150	14.12	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			8,754.72000	8.75472	8,337,230	12.47	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			970.36000	0.97036	1,064,940	12.47	0.00	0	7

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	04/11/2021	Bond Future	11.70	Call		7,247.72000	7.24772	7,609,860	14.35	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		556.47000	0.55647	491,500	14.42	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,286.54000	7.28654	7,649,530	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,676.40000	1.67640	1,526,470	14.35	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,664.57000	1.66457	1,515,490	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,209.17000	7.20917	7,570,450	14.33	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,688.54000	1.68854	1,537,750	14.33	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		6,412.23000	6.41223	6,047,080	12.54	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		1,683.96000	1.68396	1,830,880	12.54	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,489.59000	11.48959	11,936,690	14.42	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Call		771.51000	0.77151	842,800	12.27	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call		3,635.76000	3.63576	3,868,690	12.77	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		4,875.10000	4.87510	4,590,310	12.77	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,087.18000	3.08718	3,296,480	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		5,609.89000	5.60989	5,299,320	12.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		3,111.02000	3.11102	3,321,400	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		5,513.54000	5.51354	5,206,200	12.61	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,063.11000	3.06311	3,271,330	12.60	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		7,900.34000	7.90034	7,526,220	12.27	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		12,388.45000	12.38845	11,942,020	12.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		11,138.71000	11.13871	10,708,000	12.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		978.37000	0.97837	1,065,380	12.27	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		1,818.83000	1.81883	1,962,430	12.27	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		5,577.52000	5.57752	5,268,020	12.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		5,545.62000	5.54562	5,237,200	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,039.46000	3.03946	3,246,610	12.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,412.18000	2.41218	2,589,220	12.38	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		6,571.07000	6.57107	6,230,390	12.38	0.00	0	9
Total R2032 Option											0.00	0	4,49
Total For R2032											0.00	0	137,36
R2035	On	06/05/2021	Bond Future			10.86128	87.66773	10.92518	87.26433	14.76	157,363,575.35	1,795	100,39
R2035	On	05/08/2021	Bond Future			11.08859	88.60383	11.15516	88.19645	14.79	0.00	0	
R2035	On	04/11/2021	Bond Future			11.31589	85.10271	11.38522	84.69104	14.89	0.00	0	
R2035	On	03/02/2022	Bond Future			11.56057	86.06036	11.63294	85.64421	14.59	0.00	0	
Total R2035 Future											157,363,575.35	1,795	100,39
R2035	On	06/05/2021	Bond Future	12.36	Call		8,504.92000	8.50492	8,872,800	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		134.50000	0.13450	98,980	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		1,628.27000	1.62827	1,408,760	14.82	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		966.49000	0.96649	1,052,400	14.14	0.00	0	

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	10.55	Put			3,375.21000	3.37521	3,057,720	14.14	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			6,018.37000	6.01837	5,637,940	13.36	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			674.02000	0.67402	736,060	13.88	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			1,382.40000	1.38240	1,183,420	14.95	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			2,779.89000	2.77989	2,984,310	14.95	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			11,287.95000	11.28795	11,681,270	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			137.92000	0.13792	101,670	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			2,408.32000	2.40832	2,592,210	14.82	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			1,629.56000	1.62956	1,764,130	14.54	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			4,501.06000	4.50106	4,778,340	15.64	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			698.75000	0.69875	572,630	15.64	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			10,583.52000	10.58352	10,972,660	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			243.69000	0.24369	266,660	13.36	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put			4,073.41000	4.07341	3,732,050	13.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			301.93000	0.30193	234,810	16.59	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call			3,470.27000	3.47027	3,707,970	15.21	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			1,038.18000	1.03818	872,480	15.21	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put			4,908.59000	4.90859	4,546,260	13.60	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			29.94000	0.02994	19,860	16.59	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put			2,358.70000	2.35870	2,089,870	14.54	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			8,555.58000	8.55558	8,924,170	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			131.16000	0.13116	96,350	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			8,454.29000	8.45429	8,821,440	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			434.56000	0.43456	475,630	13.60	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put			44.90000	0.04490	30,640	16.59	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			6,802.32000	6.80232	7,138,600	16.59	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call			0.00000	0.00000	0,000	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			50,010.82000	50.01082	49,603,440	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			49,894.24000	49.89424	49,486,860	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			2,684.00000	2.68400	2,483,810	14.91	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call			2,168.47000	2.16847	2,303,430	14.31	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put			4,565.78000	4.56578	4,293,360	14.31	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			8,119.00000	8.11900	7,769,210	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put			50,127.53000	50.12753	49,720,150	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			761.31000	0.76131	818,900	13.69	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call			3,979.35000	3.97935	4,186,540	14.91	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			514.06000	0.51406	465,350	16.19	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			5,206.40000	5.20640	5,433,990	15.11	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Put		3,088.54000	3.08854	2,904,460	15.11	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		3,139.49000	3.13949	3,303,140	14.51	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		4,974.32000	4.97432	4,726,300	14.51	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		8,601.29000	8.60129	8,275,290	13.93	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,336.21000	1.33621	1,421,880	13.93	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		8,137.45000	8.13745	8,424,880	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,802.31000	1.80231	1,678,070	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,174.44000	8.17444	8,462,610	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,786.69000	1.78669	1,663,190	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,100.51000	8.10051	8,387,190	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		9,189.00000	9.18900	8,854,710	13.93	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,184.91000	1.18491	1,262,290	13.93	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		6,726.73000	6.72673	6,434,160	14.05	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,013.55000	2.01355	2,132,650	14.05	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		13,260.63000	13.26063	13,623,590	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,818.04000	1.81804	1,693,050	16.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		3,540.18000	3.54018	3,707,030	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		5,956.71000	5.95671	5,707,410	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		948.60000	0.94860	1,007,360	13.77	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		3,566.54000	3.56654	3,734,220	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		5,923.33000	5.92333	5,674,860	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		3,592.67000	3.59267	3,761,190	14.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		5,889.79000	5.88979	5,642,160	14.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		3,995.90000	3.99590	4,176,890	14.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		5,405.18000	5.40518	5,170,020	14.30	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,239.74000	2.23974	2,359,890	13.77	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		8,165.36000	8.16536	7,869,360	13.77	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		13,205.64000	13.20564	12,848,250	13.77	0.00	0	
Total R2035 Option											0.00	0	14,81
Total For R2035											157,363,575.35	1,795	115,21
R2037	On	06/05/2021	Bond Future			11.08813	83.25577	11.15210	82.85514	15.83	50,536,252.39	607	131,45
R2037	On	05/08/2021	Bond Future			11.31700	79.88943	11.38367	79.48482	16.65	0.00	0	
R2037	On	04/11/2021	Bond Future			11.53411	80.76816	11.60343	80.35942	15.93	0.00	0	
R2037	On	03/02/2022	Bond Future			11.76781	77.42280	11.84010	77.00955	16.46	0.00	0	
Total R2037 Future											50,536,252.39	607	131,45
R2037	On	06/05/2021	Bond Future	12.43	Call		7,627.26000	7.62726	7,976,090	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		218.67000	0.21867	166,870	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,676.10000	7.67610	8,025,840	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		213.73000	0.21373	162,840	17.76	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 Interr
R2037	On	06/05/2021	Bond Future	12.42	Call		7,578.47000	7.57847	7,926,360	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		223.71000	0.22371	170,970	17.76	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,473.59000	1.47359	1,343,200	17.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,539.38000	6.53938	6,811,890	17.78	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,499.72000	1.49972	1,367,620	17.78	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,580.83000	6.58083	6,854,200	17.80	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,486.52000	1.48652	1,355,280	17.80	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,622.48000	6.62248	6,896,700	17.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,458.86000	8.45886	8,748,710	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,732.08000	1.73208	1,613,190	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,386.19000	8.38619	8,674,620	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,761.84000	1.76184	1,641,530	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,422.50000	8.42250	8,711,640	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,746.91000	1.74691	1,627,310	17.32	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		5,901.95000	5.90195	5,658,550	15.97	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,717.14000	3.71714	3,887,810	15.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		5,868.76000	5.86876	5,626,180	15.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,664.53000	3.66453	3,833,570	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		5,935.00000	5.93500	5,690,790	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,690.94000	3.69094	3,860,790	15.97	0.00	0	
Total R2037 Option											0.00	0	
Total For R2037											50,536,252.39	607	131,45
R2040	On	06/05/2021	Bond Future			11.20525	85.33083	11.24868	85.04097	15.98	299,767,205.79	3,513	77,90
R2040	On	05/08/2021	Bond Future			11.42916	81.73630	11.47442	81.44374	17.15	0.00	0	
R2040	On	04/11/2021	Bond Future			11.64120	82.63549	11.68829	82.33988	16.24	0.00	0	
R2040	On	03/02/2022	Bond Future			11.86929	79.06090	11.91841	78.76212	16.80	0.00	0	
Total R2040 Future											299,767,205.79	3,513	77,90
R2040	On	06/05/2021	Bond Future	12.43	Call		7,569.24000	7.56924	7,807,370	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		271.90000	0.27190	220,170	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		7,620.42000	7.62042	7,859,410	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,238.57000	1.23857	1,091,480	16.52	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		3,397.28000	3.39728	3,540,050	16.52	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		12,453.14000	12.45314	12,735,960	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		265.84000	0.26584	214,970	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,518.13000	7.51813	7,755,380	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		23.24000	0.02324	16,200	18.08	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		278.09000	0.27809	225,480	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		3,786.38000	3.78638	3,536,170	15.26	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		922.81000	0.92281	962,460	15.26	0.00	0	30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/08/2021	Bond Future	12.48	Put		1,437.77000	1.43777	1,339,190	18.80	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		7,568.74000	7.56874	7,763,320	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,425.48000	1.42548	1,327,500	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,480.00000	7.48000	7,673,370	18.78	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		3,286.76000	3.28676	3,118,830	17.21	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		3,771.57000	3.77157	3,896,200	17.21	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		17,633.88000	17.63388	17,917,310	18.84	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,450.33000	1.45033	1,351,140	18.78	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		65.57000	0.06557	56,440	18.84	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		7,524.27000	7.52427	7,718,250	18.80	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		5,052.72000	5.05272	4,842,780	16.60	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,241.51000	2.24151	2,324,130	16.60	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,806.91000	1.80691	1,713,490	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,885.11000	8.88511	9,087,840	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,791.40000	1.79140	1,698,520	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,808.50000	8.80850	9,010,150	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,822.54000	1.82254	1,728,580	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,846.78000	8.84678	9,048,970	17.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		3,974.35000	3.97435	4,091,910	16.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		6,070.35000	6.07035	5,889,130	16.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,002.53000	4.00253	4,120,690	16.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		6,035.32000	6.03532	5,854,700	16.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3,946.26000	3.94626	4,063,230	16.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		6,105.55000	6.10555	5,923,740	16.42	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											299,767,205.79	3,513	81,50
R2044	On	06/05/2021	Bond Future			11.26038	81.94316	11.30886	81.61808	16.79	1,884,692.68	23	62,00
R2044	On	05/08/2021	Bond Future			11.47579	78.43766	11.52635	78.10945	18.01	0.00	0	
R2044	On	04/11/2021	Bond Future			11.67952	79.30054	11.73214	78.96894	17.04	0.00	0	
R2044	On	03/02/2022	Bond Future			11.89844	75.81360	11.95337	75.47835	17.63	0.00	0	
Total R2044 Future											1,884,692.68	23	62,00
R2044	On	06/05/2021	Bond Future	12.44	Call		7,290.66000	7.29066	7,556,250	18.85	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		305.37000	0.30537	245,880	18.85	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,342.39000	7.34239	7,608,770	18.87	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		300.13000	0.30013	241,430	18.87	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		528.50000	0.52850	558,070	15.15	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		2,410.72000	2.41072	2,539,170	16.63	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		1,805.66000	1.80566	1,609,030	16.63	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		4,042.54000	4.04254	4,234,960	17.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021	Bond Future	11.10	Put		2,835.76000	2.83576	2,590,370	16.08	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		7,601.39000	7.60139	7,871,530	19.00	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		275.43000	0.27543	220,490	19.00	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		4,562.95000	4.56295	4,771,050	17.51	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		310.64000	0.31064	250,370	18.82	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		4,780.99000	4.78099	4,485,480	15.15	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,238.88000	7.23888	7,503,690	18.82	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		774.32000	0.77432	657,340	17.51	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		1,954.54000	1.95454	1,749,460	16.56	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,228.64000	2.22864	2,348,640	16.56	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		935.13000	0.93513	802,470	17.26	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,418.99000	1.41899	1,498,680	16.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,314.92000	1.31492	1,214,400	19.47	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,808.17000	7.80817	8,036,500	19.49	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,303.49000	1.30349	1,203,610	19.49	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,719.53000	7.71953	7,946,580	19.45	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,326.31000	1.32631	1,225,150	19.45	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,763.91000	7.76391	7,991,600	19.47	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,636.97000	8.63697	8,864,610	18.37	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,864.05000	1.86405	1,760,090	18.37	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,678.41000	8.67841	8,906,560	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,852.01000	1.85201	1,748,560	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,595.75000	8.59575	8,822,880	18.35	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,876.38000	1.87638	1,771,910	18.35	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		6,131.34000	6.13134	5,931,010	17.26	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		3,936.89000	3.93689	4,070,470	17.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		6,202.78000	6.20278	6,001,110	17.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		3,964.84000	3.96484	4,099,090	17.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		6,166.83000	6.16683	5,965,830	17.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		3,993.16000	3.99316	4,128,080	17.26	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											1,884,692.68	23	80,60
R2048	On	06/05/2021	Bond Future			11.18143	81.11554	11.21947	80.85303	16.96	0.00	0	137,17
R2048	On	05/08/2021	Bond Future			11.38271	81.98169	11.42235	81.71673	17.39	0.00	0	
R2048	On	04/11/2021	Bond Future			11.58276	78.47085	11.62406	78.20317	17.29	0.00	0	
R2048	On	03/02/2022	Bond Future			11.79701	79.35391	11.84015	79.08335	16.88	0.00	0	
Total R2048 Future											0.00	0	137,17
R2048	On	06/05/2021	Bond Future	12.35	Call		7,448.98000	7.44898	7,658,350	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		300.82000	0.30082	247,680	19.29	0.00	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	06/05/2021	Bond Future	12.36	Call		7,500.35000	7.50035	7,710,590	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		894.41000	0.89441	924,120	16.08	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	12.36	Put		294.19000	0.29419	241,920	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		7,397.65000	7.39765	7,606,150	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		307.58000	0.30758	253,570	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Put		7,726.65000	7.72665	7,464,760	14.77	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		121.46000	0.12146	122,080	14.77	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	10.80	Put		3,876.58000	3.87658	3,643,780	16.08	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Put		7,110.06000	7.11006	6,887,960	16.05	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,267.29000	1.26729	1,310,150	16.05	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.51	Call		8,027.01000	8.02701	8,204,500	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,339.08000	1.33908	1,251,610	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		8,069.02000	8.06902	8,247,140	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,324.45000	1.32445	1,237,610	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		7,984.90000	7.98490	8,161,760	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,353.70000	1.35370	1,265,600	19.13	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		5,596.76000	5.59676	5,394,910	16.57	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		1,972.42000	1.97242	2,035,530	16.57	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.00	Put		11,081.71000	11.08171	10,832,200	15.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		472.74000	0.47274	488,190	15.87	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.30	Put		8,956.80000	8.95680	8,718,640	15.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		788.05000	0.78805	814,850	15.87	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.84	Put		1,798.00000	1.79800	1,712,070	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		9,027.41000	9.02741	9,209,660	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,782.49000	1.78249	1,697,060	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		8,950.40000	8.95040	9,131,660	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,813.62000	1.81362	1,727,200	18.84	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		8,988.89000	8.98889	9,170,640	18.84	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		3,903.38000	3.90338	4,005,760	16.41	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		6,216.50000	6.21650	6,048,320	16.41	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		3,932.54000	3.93254	4,035,480	16.42	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		6,179.74000	6.17974	6,012,120	16.42	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		3,874.61000	3.87461	3,976,440	16.40	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		6,253.76000	6.25376	6,085,030	16.40	0.00	0	
Total R2048 Option											0.00	0	7,60
Total For R2048											0.00	0	144,77
R209	On	06/05/2021	Bond Future			10.76761	67.53431	10.83123	67.18544	17.85	0.00	0	27,12
R209	On	05/08/2021	Bond Future			10.96729	68.25561	11.03328	67.90330	17.23	0.00	0	
R209	On	04/11/2021	Bond Future			11.16584	65.86544	11.23429	65.50947	17.52	0.00	0	1,75

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	03/02/2022	Bond Future			11.37433	66.60674	11.44542	66.24685		17.27	0.00	0	
Total R209 Future												0.00	0	28,91
R209	On	06/05/2021	Bond Future	12.23	Call			7,206.51000	7.20651	7,516,470	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			160.17000	0.16017	121,260	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			7,249.23000	7.24923	7,559,890	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			7,968.02000	7.96802	7,623,970	16.83	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			85.20000	0.08520	90,020	16.83	0.00	0	2,1!
R209	On	06/05/2021	Bond Future	10.35	Put			3,481.50000	3.48150	3,193,720	17.13	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			775.83000	0.77583	836,920	17.13	0.00	0	5!
R209	On	06/05/2021	Bond Future	10.60	Call			1,259.86000	1.25986	1,356,030	17.42	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			6,483.26000	6.48326	6,146,680	16.83	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			178.55000	0.17855	190,840	16.83	0.00	0	5,0!
R209	On	06/05/2021	Bond Future	11.00	Call			2,336.46000	2.33646	2,498,740	17.85	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			1,423.59000	1.42359	1,237,000	17.85	0.00	0	3,5!
R209	On	06/05/2021	Bond Future	10.00	Put			5,116.75000	5.11675	4,794,190	16.83	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			163.89000	0.16389	124,260	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			4,544.45000	4.54445	4,796,280	18.82	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			529.42000	0.52942	432,380	18.82	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put			3,911.16000	3.91116	3,611,560	17.01	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			623.50000	0.62350	672,770	17.01	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call			3,182.18000	3.18218	3,385,680	18.15	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			2,540.59000	2.54059	2,287,890	17.42	0.00	0	6,2!
R209	On	06/05/2021	Bond Future	12.24	Put			156.53000	0.15653	118,320	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			7,163.83000	7.16383	7,473,070	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			950.09000	0.95009	804,720	18.15	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call			7,291.95000	7.29195	7,603,310	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			152.96000	0.15296	115,450	19.71	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	10.00	Call			343.23000	0.34323	369,540	16.83	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			5,332.15000	5.33215	5,561,680	17.95	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			1,430.92000	1.43092	1,308,140	17.95	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			5,367.82000	5.36782	5,598,150	17.97	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			1,417.96000	1.41796	1,295,980	17.97	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			5,296.54000	5.29654	5,525,260	17.93	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			1,444.00000	1.44400	1,320,410	17.93	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			6,558.13000	6.55813	6,791,870	18.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,961.48000	1.96148	1,839,250	18.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			2,188.59000	2.18859	2,055,930	18.55	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	12.18	Call			6,592.14000	6.59214	6,826,470	18.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			1,948.96000	1.94896	1,827,320	18.89	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R209	On	04/11/2021	Bond Future	12.19	Call			6,626.18000	6.62618	6,861,090	18.91	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			1,936.52000	1.93652	1,815,460	18.91	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			1,989.67000	1.98967	2,097,900	16.77	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			5,959.20000	5.95920	5,711,460	16.77	0.00	0	5,50
R209	On	04/11/2021	Bond Future	9.50	Put			10,644.94000	10.64494	10,333,650	16.54	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			693.00000	0.69300	737,680	16.54	0.00	0	3,70
R209	On	04/11/2021	Bond Future	12.00	Call			5,986.12000	5.98612	6,209,430	18.55	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			3,264.68000	3.26468	3,409,800	16.80	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			5,462.27000	5.46227	5,247,500	16.80	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			3,287.74000	3.28774	3,433,550	16.81	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			5,432.45000	5.43245	5,218,370	16.81	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			3,310.87000	3.31087	3,457,380	16.82	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			5,402.75000	5.40275	5,189,370	16.82	0.00	0	
Total R209 Option												0.00	0	59,57
Total For R209												0.00	0	88,45
R210	On	06/05/2021	Bond Future			198.99770	198.99770	198.99053	198.99053			0.00	0	1,10
R210	On	05/08/2021	Bond Future			201.17210	201.17210	201.16574	201.16574			0.00	0	
R210	On	04/11/2021	Bond Future			200.68951	200.68951	200.68358	200.68358			0.00	0	
R210	On	03/02/2022	Bond Future			202.99359	202.99359	202.98785	202.98785			0.00	0	
Total R210 Future												0.00	0	1,10
Total For R210												0.00	0	1,10
R212	On	06/05/2021	Bond Future			171.29732	171.29732	171.27490	171.27490			0.00	0	2,90
R212	On	05/08/2021	Bond Future			170.83718	170.83718	170.81523	170.81523			0.00	0	
R212	On	04/11/2021	Bond Future			172.75453	172.75453	172.73280	172.73280			0.00	0	
Total R212 Future												0.00	0	2,90
Total For R212												0.00	0	2,90
R213	On	06/05/2021	Bond Future			9.74155	84.28236	9.82065	83.84794		12.99	0.00	0	9,50
R213	On	05/08/2021	Bond Future			9.95089	85.18227	10.03329	84.74362		12.54	0.00	0	
R213	On	04/11/2021	Bond Future			10.16156	82.58878	10.24740	82.14557		12.69	0.00	0	
R213	On	03/02/2022	Bond Future			10.38958	83.51800	10.47924	83.06985		12.52	0.00	0	
Total R213 Future												0.00	0	9,50
R213	On	06/05/2021	Bond Future	11.90	Call			10,434.20000	10.43420	10,863,500	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			12.52000	0.01252	7,400	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			10,479.56000	10.47956	10,909,010	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			12.10000	0.01210	7,130	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			10,388.81000	10.38881	10,817,950	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			12.95000	0.01295	7,670	14.35	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			5,064.47000	5.06447	5,364,600	13.05	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 Interr
R213	On	05/08/2021	Bond Future	10.78	Put		1,225.49000	1.22549	1,086,970	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		2,948.04000	2.94804	3,167,500	12.47	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		2,384.50000	2.38450	2,165,310	12.47	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		4,926.73000	4.92673	4,598,610	11.93	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		1,138.59000	1.13859	1,249,120	11.93	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		5,326.55000	5.32655	5,634,030	13.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		1,139.91000	1.13991	1,008,740	13.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		5,364.24000	5.36424	5,672,750	13.16	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		1,128.10000	1.12810	997,960	13.16	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		5,288.76000	5.28876	5,595,210	13.13	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		1,151.66000	1.15166	1,019,460	13.13	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,044.30000	6.04430	6,342,050	13.59	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,760.40000	1.76040	1,614,940	13.59	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		5,974.23000	5.97423	6,270,340	13.56	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,786.26000	1.78626	1,639,160	13.56	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,009.35000	6.00935	6,306,280	13.58	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,773.40000	1.77340	1,627,120	13.58	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call		3,118.89000	3.11889	3,309,370	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		4,780.59000	4.78059	4,522,920	12.28	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		1,946.54000	1.94654	2,084,410	11.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		6,591.97000	6.59197	6,281,690	11.87	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		10,741.58000	10.74158	10,361,160	11.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		2,715.76000	2.71576	2,889,490	12.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		5,304.82000	5.30482	5,030,400	12.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		2,737.30000	2.73730	2,911,970	12.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		5,274.49000	5.27449	5,001,010	12.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		2,694.30000	2.69430	2,867,100	12.14	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		955.62000	0.95562	1,033,830	11.81	0.00	0	10
R213	On	03/02/2022	Bond Future	10.25	Put		4,507.61000	4.50761	4,259,210	12.35	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,283.59000	2.28359	2,437,870	12.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		5,971.83000	5.97183	5,677,960	12.00	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		9,915.13000	9.91513	9,545,190	11.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		5,335.28000	5.33528	5,059,930	12.14	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		804.72000	0.80472	872,450	11.81	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		3,355.30000	3.35530	3,555,050	12.35	0.00	0	
Total R213 Option											0.00	0	90
Total For R213											0.00	0	10,44
R214	On	06/05/2021	Bond Future			11.12982	64.52211	11.17287	64.28397	19.40	0.00	0	14,00
R214	On	05/08/2021	Bond Future			11.32770	65.21106	11.37242	64.97061	18.69	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
R214	On	04/11/2021			11.52418	62.65031	11.57060	62.40745		19.06	0.00	0	
R214	On	03/02/2022			11.73393	63.35530	11.78224	63.10980		18.76	0.00	0	
Total R214 Future											0.00	0	14,03
R214	On	06/05/2021	12.26	Call			5,924.14000	5.92414	6,103,440	21.43	0.00	0	
R214	On	06/05/2021	12.26	Put			358.47000	0.35847	299,630	21.43	0.00	0	
R214	On	06/05/2021	12.27	Call			5,964.63000	5.96463	6,144,750	21.43	0.00	0	
R214	On	06/05/2021	12.27	Put			351.52000	0.35152	293,500	21.43	0.00	0	
R214	On	06/05/2021	12.25	Call			5,883.69000	5.88369	6,062,170	21.43	0.00	0	
R214	On	06/05/2021	12.25	Put			365.53000	0.36553	305,870	21.43	0.00	0	
R214	On	05/08/2021	12.01	Call			5,004.45000	5.00445	5,141,630	19.40	0.00	0	
R214	On	05/08/2021	12.01	Put			1,732.41000	1.73241	1,629,140	19.40	0.00	0	
R214	On	05/08/2021	12.02	Call			5,038.85000	5.03885	5,176,610	19.42	0.00	0	
R214	On	05/08/2021	12.02	Put			1,717.73000	1.71773	1,615,040	19.42	0.00	0	
R214	On	05/08/2021	12.03	Call			5,073.17000	5.07317	5,211,510	19.44	0.00	0	
R214	On	05/08/2021	12.03	Put			1,703.03000	1.70303	1,600,920	19.44	0.00	0	
R214	On	04/11/2021	12.48	Put			2,061.50000	2.06150	1,968,800	20.15	0.00	0	
R214	On	04/11/2021	12.46	Call			6,457.53000	6.45753	6,606,860	20.12	0.00	0	
R214	On	04/11/2021	12.46	Put			2,087.71000	2.08771	1,994,180	20.12	0.00	0	
R214	On	04/11/2021	12.47	Call			6,490.61000	6.49061	6,640,350	20.13	0.00	0	
R214	On	04/11/2021	12.47	Put			2,074.56000	2.07456	1,981,440	20.13	0.00	0	
R214	On	04/11/2021	12.48	Call			6,523.71000	6.52371	6,673,870	20.15	0.00	0	
R214	On	03/02/2022	11.41	Call			3,488.17000	3.48817	3,583,390	18.13	0.00	0	
R214	On	03/02/2022	11.41	Put			5,421.91000	5.42191	5,271,630	18.13	0.00	0	
R214	On	03/02/2022	11.39	Call			3,440.80000	3.44080	3,535,100	18.11	0.00	0	
R214	On	03/02/2022	11.39	Put			5,481.23000	5.48123	5,330,030	18.11	0.00	0	
R214	On	03/02/2022	11.40	Call			3,464.45000	3.46445	3,559,210	18.12	0.00	0	
R214	On	03/02/2022	11.40	Put			5,451.50000	5.45150	5,300,760	18.12	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	14,03
Total for Bond											509,686,073.93	6,025	1,187,75
E170	On	01/08/2021			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
Total For R214												0.00	0	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future												0.00	0	
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	06/05/2021	GOVI			748.83100	748.83100	745.62100	745.62100			67,394,790.00	9	98
GOVI	On	05/08/2021	GOVI			756.73600	756.73600	753.50100	753.50100			0.00	0	
GOVI	On	04/11/2021	GOVI			765.12700	765.12700	761.86200	761.86200			0.00	0	
GOVI	On	03/02/2022	GOVI			773.72600	773.72600	770.42700	770.42700			0.00	0	
Total GOVI Future												67,394,790.00	9	98
GOVI	On	06/05/2021	GOVI	678.68	Call			669,410.00000	66.94100	701,510,000		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			669,310.00000	66.93100	701,410,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			669,510.00000	66.95100	701,610,000		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			343,710.00000	34.37100	376,060,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call			343,610.00000	34.36100	375,960,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			343,510.00000	34.35100	375,860,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			334,520.00000	33.45200	367,170,000		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			334,420.00000	33.44200	367,070,000		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			334,620.00000	33.46200	367,270,000		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			223,230.00000	22.32300	190,240,000		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			223,330.00000	22.33300	190,340,000		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			223,130.00000	22.31300	190,140,000		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												67,394,790.00	9	98

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total for GOVI												67,394,790.00	9	98
AL37	On	06/05/2021	Index Future			776.84600	776.84600	773.96600	773.96600			0.00	0	
AL37	On	05/08/2021	Index Future			785.04700	785.04700	782.14600	782.14600			0.00	0	
AL37	On	04/11/2021	Index Future			793.75100	793.75100	790.82500	790.82500			0.00	0	
AL37	On	03/02/2022	Index Future			802.67200	802.67200	799.71600	799.71600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/05/2021	Index Future			863.67600	863.67600	858.96600	858.96600			0.00	0	
AL7T	On	05/08/2021	Index Future			872.79300	872.79300	868.04400	868.04400			0.00	0	
AL7T	On	04/11/2021	Index Future			882.47100	882.47100	877.67500	877.67500			0.00	0	
AL7T	On	03/02/2022	Index Future			892.38900	892.38900	887.54300	887.54300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/05/2021	Index Future			757.63200	757.63200	754.39300	754.39300			0.00	0	28
ALBI	On	05/08/2021	Index Future			765.63000	765.63000	762.36500	762.36500			0.00	0	
ALBI	On	04/11/2021	Index Future			774.11900	774.11900	770.82500	770.82500			0.00	0	
ALBI	On	03/02/2022	Index Future			782.82000	782.82000	779.49100	779.49100			0.00	0	
Total ALBI Future												0.00	0	28
Total For ALBI												0.00	0	28
IGOV	On	06/05/2021	Index Future			279.46000	279.46000	278.97200	278.97200			0.00	0	88
IGOV	On	05/08/2021	Index Future			282.47900	282.47900	281.98900	281.98900			0.00	0	
IGOV	On	04/11/2021	Index Future			285.67900	285.67900	285.18600	285.18600			0.00	0	
IGOV	On	03/02/2022	Index Future			288.95700	288.95700	288.45900	288.45900			0.00	0	
Total IGOV Future												0.00	0	88
Total For IGOV												0.00	0	88
Total for Index												0.00	0	1,18
JIBAR f	On	17/03/2021	Jibar Future			3.66500	96.33500	3.66500	96.33500			0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.75500	96.24500	3.75500	96.24500			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.77000	96.23000	3.78000	96.22000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.85500	96.14500	3.85500	96.14500			0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.88000	96.12000	3.89000	96.11000			0.00	0	
JIBAR f	On	18/08/2021	Jibar Future			4.01000	95.99000	4.02000	95.98000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			4.04000	95.96000	4.05000	95.95000			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			4.36500	95.63500	4.39500	95.60500			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.55000	95.45000	4.60000	95.40000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.82000	95.18000	4.88000	95.12000			0.00	0	47
JIBAR f	On	21/09/2022	Jibar Future			5.01500	94.98500	5.08500	94.91500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			5.29500	94.70500	5.38500	94.61500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			90.80000	90.80000	90.81000	90.81000				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 :										577,080,863.93	6,034	1,220,45
AA06 On 15/04/2021 Spot Bond					0.00000	100.83168				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			6.15500	104.25276	6.15500	104.23526				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.74000	301.86183	3.74000	301.81450				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.02618				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.78870				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.04005	9.65000	102.01363				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.25788				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.99999				0.00	0	
Total ABFN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	100.91742				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.44825				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.46769				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.03051				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.41428				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.44069				0.00	0	1,918,000,00
Total ABFN23 SPOT										0.00	0	1,918,000,00
Total For ABFN23										0.00	0	1,918,000,00
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.94760				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.54057				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.45118				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.94761				0.00	0	200,000,00
Total ABFN28 SPOT										0.00	0	200,000,00
Total For ABFN28										0.00	0	200,000,00
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.04231				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.99473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.39732				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.91040				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.90335				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.86413				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.02011				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.37031				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.37683				0.00	0	2,000,000,00
Total ABFN37 SPOT										0.00	0	2,000,000,00
Total For ABFN37										0.00	0	2,000,000,00
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.67957				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.40083				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.13825				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.73858				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	98.97876				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.81990				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.84355				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.86050				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.90842				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.26005				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.27282				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.25381				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.54274				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.16174				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.25800	4.25800	4.25800	147.76015				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	81.81609	100.00000	81.62952				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.08000	7.08000	7.08000	137.33466				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	17.73048	100.00000	17.69047				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	101.84014				0.00	6,000,000,000	3,000,000,000
Total ABKS1 SPOT										0.00	6,000,000,000	3,000,000,000
Total For ABKS1										0.00	6,000,000,000	3,000,000,000
ABN05 On 18/04/2021 Spot Bond			3.03000	217.84184	3.03000	217.81184				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.68000	2.68000	2.68000	147.59844				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.08000	4.08000	4.08000	191.29024				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.68000	4.68000	4.68000	215.12781				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.98500	6.98500	6.98500	101.72734				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.48000	7.48000	7.48000	116.38962				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.64500	5.64500	5.64500	103.15166				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.17500	104.38939	5.17500	104.37464				0.00	0	420,000,000
Total ABS11 SPOT										0.00	0	420,000,000
Total For ABS11										0.00	0	420,000,000
ABS13 On 14/05/2022 Spot Bond			5.48500	107.93764	5.48500	107.92150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.51500	110.02490	5.51500	110.00837				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.04500	116.71545	7.04500	116.69313				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.25500	115.70235	8.25500	115.67650				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			5.95500	108.76067	5.95500	108.74304				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.59000	105.50858	7.59000	105.48722				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.00755	100.00000	9.98552				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.12000	2.12000	2.12000	314.30334			718,680,000,000.00		339,000,000	260,500,00
Total ABS12 SPOT									718,680,000,000.00		339,000,000	260,500,00
Total For ABS12									718,680,000,000.00		339,000,000	260,500,00
ABS14 On 31/01/2022 Spot Bond			1.37800	169.88423	1.37800	169.86844				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.35500	10.35500	10.35500	103.54136				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.90167				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.90492				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	99.90921				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.90874				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.45248				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.90549				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.90549				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.90278				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.90278				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	167.04742				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	168.98895				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.91068				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.91130				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.91373				0.00	0	
Total ACL222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.42433				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.35859				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.58691				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.60567				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.31889				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.89173				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.48466				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.85262				0.00	136,000,000	34,000,00
Total AGT01 SPOT										0.00	136,000,000	34,000,00
Total For AGT01										0.00	136,000,000	34,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	101.93102				0.00	172,000,000	43,000,00
Total AGT02 SPOT										0.00	172,000,000	43,000,00
Total For AGT02										0.00	172,000,000	43,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	100.77974				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.11815				0.00	0	500,000,00
Total AGT04 SPOT										0.00	0	500,000,00
Total For AGT04										0.00	0	500,000,00
AHF2A On 18/07/2021 Spot Bond					0.00000	100.85018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.85018				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.99246				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.82650				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.81859				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.90558				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.99253				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.27682				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.36360				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.50326				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.34311				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.67500	107.71530	6.67500	107.69577				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond					0.00000	100.36184				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.38681				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.99186				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.60192				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.80394				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.36177				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.38672				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.56090				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.33682				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.37426				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.39921				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.61054				0.00	0	
Total AHF7D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.55500	112.37729	7.55500	112.35439				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.67500	110.07533	6.67500	110.05537				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.70500	93.52622	11.70500	93.49683				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.35000	168.92681	6.35000	168.88850				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.97755				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.77678				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.08885				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.70243				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.03986				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.23453				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.38664				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.39721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.88801				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.38095				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.03000	230.06921	5.03000	230.02516				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.04500	207.57144	5.04500	207.53160				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.35800	168.46151	2.35800	168.44132				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	98.55042				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.64900				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.66525				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.40300	168.39663	2.40300	168.37623				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	

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 31/05/2021 Spot Bond					0.00000	55.55416				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	100.24564				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15(On 31/03/2028 Spot Bond			4.97000	181.04436	4.97000	181.00996				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16(On 08/08/2021 Spot Bond					0.00000	100.60123				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.40857				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16(On 20/06/2021 Spot Bond					0.00000	100.01669				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	99.89447				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.24968				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.09000	103.24790	5.09000	103.22789				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	99.91894				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.91762				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.90064				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.41238				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.46593				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.24999				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.22823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.89480				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.91204				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.46665				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.36967				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.36060				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.03002				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.88225				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	99.91165				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	99.88510				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.46500	4.46500	4.46500	100.86355				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.19500	5.19500	5.19500	91.12131				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	99.91666				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.90387				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.57464				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.91598				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.20000	101.78279	5.20000	101.76274				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.91000				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.91889				0.00	0	16,000,00
Total ASN346 SPOT										0.00	0	16,000,00
Total For ASN346										0.00	0	16,000,00
ASN35: On 20/06/2024 Spot Bond					0.00000	99.89705				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.91404				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.91404				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.24985				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.89549				0.00	0	
Total ASN369 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 ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.91579				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.91239				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.72943				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.02842				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.02842				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	99.89698				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	99.91498				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.33086				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.99989				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.91562				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.89946				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.17645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.95244				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.02489				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.02489				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	99.92128				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	99.91841				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	99.89147				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.36154				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	102.65055				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.81045				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.81837				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	100.44915			30,814,000,000,000.00	3,100,000,000	1,550,000,000
Total ASN462 SPOT									30,814,000,000,000.00	3,100,000,000	1,550,000,000
Total For ASN462									30,814,000,000,000.00	3,100,000,000	1,550,000,000
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	104.78138			0.00	0	
Total ASN463 SPOT									0.00	0	
Total For ASN463									0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.14783			50,751,790,000,000.00	5,402,000,000	2,701,000,000
Total ASN469 SPOT									50,751,790,000,000.00	5,402,000,000	2,701,000,000
Total For ASN469									50,751,790,000,000.00	5,402,000,000	2,701,000,000
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.49171			12,213,600,000,000.00	1,120,000,000	560,000,000
Total ASN470 SPOT									12,213,600,000,000.00	1,120,000,000	560,000,000
Total For ASN470									12,213,600,000,000.00	1,120,000,000	560,000,000
ASN47: On 31/07/2023 Spot Bond					0.00000	100.63659			0.00	0	
Total ASN471 SPOT									0.00	0	
Total For ASN471									0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.74851			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	104.58841			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	100.42990			21,880,510,000,000.00	2,302,000,000	1,151,000,000
Total ASN474 SPOT									21,880,510,000,000.00	2,302,000,000	1,151,000,000
Total For ASN474									21,880,510,000,000.00	2,302,000,000	1,151,000,000
ASN47: On 11/08/2021 Spot Bond					0.00000	100.48026			0.00	0	
Total ASN476 SPOT									0.00	0	
Total For ASN476									0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	99.91253			0.00	0	
Total ASN479 SPOT									0.00	0	
Total For ASN479									0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	99.89471			0.00	0	
Total ASN480 SPOT									0.00	0	
Total For ASN480									0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.26312			0.00	0	
Total ASN484 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 ASN484									0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	99.58300			0.00	0	
Total ASN485 SPOT									0.00	0	
Total For ASN485									0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.47961		4,252,000,000,000.00	400,000,000	200,000,000	
Total ASN486 SPOT								4,252,000,000,000.00	400,000,000	200,000,000	
Total For ASN486								4,252,000,000,000.00	400,000,000	200,000,000	
ASN486 On 01/09/2025 Spot Bond					0.00000	99.91285		0.00	0	0	
Total ASN489 SPOT								0.00	0	0	
Total For ASN489								0.00	0	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.19323		0.00	0	0	
Total ASN490 SPOT								0.00	0	0	
Total For ASN490								0.00	0	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.16816		0.00	0	0	
Total ASN492 SPOT								0.00	0	0	
Total For ASN492								0.00	0	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.98450		0.00	0	0	
Total ASN493 SPOT								0.00	0	0	
Total For ASN493								0.00	0	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.10881		0.00	0	0	
Total ASN494 SPOT								0.00	0	0	
Total For ASN494								0.00	0	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.02451		0.00	0	0	
Total ASN497 SPOT								0.00	0	0	
Total For ASN497								0.00	0	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.02451		0.00	0	0	
Total ASN498 SPOT								0.00	0	0	
Total For ASN498								0.00	0	0	
ASN498 On 16/03/2021 Spot Bond					0.00000	0.00000		0.00	0	0	
Total ASN499 SPOT								0.00	0	0	
Total For ASN499								0.00	0	0	
ASN499 On 18/03/2021 Spot Bond					0.00000	99.98779		0.00	0	0	
Total ASN501 SPOT								0.00	0	0	
Total For ASN501								0.00	0	0	
ASN501 On 31/03/2021 Spot Bond					0.00000	100.94337		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN505 On 28/09/2025 Spot Bond					0.00000	99.91532				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	102.12640	9.00000	102.12055			684,000,000,000.00		76,000,000	19,000,000
Total ASN508 SPOT									684,000,000,000.00		76,000,000	19,000,000
Total For ASN508									684,000,000,000.00		76,000,000	19,000,000
ASN508 On 21/12/2026 Spot Bond			8.18000	101.93466	8.18000	101.92734			0.00		0	
Total ASN509 SPOT									0.00		0	
Total For ASN509									0.00		0	
ASN509 On 21/12/2026 Spot Bond			8.36000	101.97679	8.36000	101.96975			0.00		0	
Total ASN510 SPOT									0.00		0	
Total For ASN510									0.00		0	
ASN510 On 21/12/2026 Spot Bond			8.36000	101.97679	8.36000	101.96975			0.00		0	
Total ASN511 SPOT									0.00		0	
Total For ASN511									0.00		0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.96647			0.00		0	
Total ASN514 SPOT									0.00		0	
Total For ASN514									0.00		0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.86133			0.00		0	
Total ASN517 SPOT									0.00		0	
Total For ASN517									0.00		0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.75268			0.00		0	
Total ASN518 SPOT									0.00		0	
Total For ASN518									0.00		0	
ASN518 On 31/07/2022 Spot Bond			9.10000	101.13724	9.10000	101.11238			0.00		0	
Total ASN522 SPOT									0.00		0	
Total For ASN522									0.00		0	
ASN522 On 31/07/2024 Spot Bond			11.05000	101.37611	11.05000	101.34599			29,172,000,000,000.00		2,640,000,000	1,320,000,000
Total ASN525 SPOT									29,172,000,000,000.00		2,640,000,000	1,320,000,000
Total For ASN525									29,172,000,000,000.00		2,640,000,000	1,320,000,000
ASN525 On 31/07/2024 Spot Bond			11.00000	101.37000	11.00000	101.34002			9,262,000,000,000.00		842,000,000	421,000,000
Total ASN530 SPOT									9,262,000,000,000.00		842,000,000	421,000,000
Total For ASN530									9,262,000,000,000.00		842,000,000	421,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53 On 13/05/2021 Spot Bond					0.00000	100.35591				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	101.30890	10.50000	101.28027				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	101.30890	10.50000	101.28027				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.23349				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.67747				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.30689				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	101.32113	10.60000	101.29223			4,240,000,000,000.00	400,000,000	200,000,000	
Total ASN545 SPOT									4,240,000,000,000.00	400,000,000	200,000,000	
Total For ASN545									4,240,000,000,000.00	400,000,000	200,000,000	
ASN55 On 31/01/2024 Spot Bond			10.47000	102.62083	10.47000	101.27668			0.00	0		
Total ASN557 SPOT									0.00	0		
Total For ASN557									0.00	0		
ASN55 On 31/01/2024 Spot Bond			10.55000	101.27162	10.55000	101.24255			0.00	0		
Total ASN558 SPOT									0.00	0		
Total For ASN558									0.00	0		
ASN56 On 05/02/2024 Spot Bond					0.00000	100.63712			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	100.48070			0.00	0		
Total ASN561 SPOT									0.00	0		
Total For ASN561									0.00	0		
ASN56 On 10/05/2021 Spot Bond					0.00000	100.48289			0.00	0		
Total ASN562 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 ASN562										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.48289				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.42873				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	100.33779				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	100.32452				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.37026				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.34376				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	100.31141				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	100.28433				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	100.29787				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	100.29787				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.02861				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.91891				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.02807				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.15327				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58 On 14/11/2022 Spot Bond					0.00000	100.15166				0.00	0	30,000,00
Total ASN583 SPOT										0.00	0	30,000,00
Total For ASN583										0.00	0	30,000,00
ASN58 On 07/09/2021 Spot Bond					0.00000	100.10877				0.00	0	30,000,00
Total ASN584 SPOT										0.00	0	30,000,00
Total For ASN584										0.00	0	30,000,00
ASN58 On 13/02/2022 Spot Bond					0.00000	100.13287				0.00	0	30,000,00
Total ASN585 SPOT										0.00	0	30,000,00
Total For ASN585										0.00	0	30,000,00
ASN58 On 14/03/2022 Spot Bond					0.00000	100.09028				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
BAW21 On 24/03/2022 Spot Bond			6.07500	102.97682	6.07500	102.95980				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.84479	9.30000	99.81971				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	100.44846				0.00	1,500,000,000	900,000,00
Total BAW22 SPOT										0.00	1,500,000,000	900,000,00
Total For BAW22										0.00	1,500,000,000	900,000,00
BAW28 On 06/06/2022 Spot Bond					0.00000	100.55068				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW29 On 22/02/2023 Spot Bond					0.00000	100.34805				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.41929				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.04968				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.50500	101.80138	6.50500	101.78347				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.83964				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.39958				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.40137				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA5 On 31/03/2022 Spot Bond					0.00000	103.89159				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.70105				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2021 Spot Bond					0.00000	101.68038				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.87500	8.87500	8.87500	106.59166				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.54547				0.00	0	
Total BAYA70 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 BAYA70										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.75765				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.96500	10.96500	10.96500	110.21949				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.45060				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.51879				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.25159				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.25170				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.23508				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.75299				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.75299				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.33634				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.80494				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.75246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.80431				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.70030				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.80415				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB15 On 30/06/2021 Spot Bond					0.00000	102.01250				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	102.06348				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.06348				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.06348				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.11563				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	102.06415				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.41698				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB2(On 30/06/2023 Spot Bond					0.00000	102.16801				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.53996				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.91000	7.91000	7.91000	104.45761				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.63811				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.64511				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.02205				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.14299				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.67500	106.08039	7.67500	106.05869				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.27767				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.16507				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.57500	105.16736	7.57500	105.14575				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.61857				0.00	0	
Total BGL12 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 BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.67500	102.95174	6.67500	102.93344				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.46569				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.18648				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.41443				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.71028				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.11881				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.94572				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.12799				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.71178				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.49263				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.69223				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.41500	110.92230	6.41500	110.90296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.06058				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.28990				0.00	0	200,000,00
Total BID13 SPOT										0.00	0	200,000,00
Total For BID13										0.00	0	200,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	100.28904				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.72703				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.83131				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.12152				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.41400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.69300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.87000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.42228				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	99.92370				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.72591				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.09081				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.36867				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.52995				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.03270				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.88957				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.58986				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.63558				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.85440				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.92079				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.56354				0.00	0	
Total BPPF28 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 BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.58982				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.61268				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.82772				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.57793				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			5.27500	104.81276	5.27500	104.79772			400,900,000,000.00		76,000,000	19,000,00
Total CBL26 SPOT									400,900,000,000.00		76,000,000	19,000,00
Total For CBL26									400,900,000,000.00		76,000,000	19,000,00
CBL28 On 21/05/2021 Spot Bond					0.00000	100.45264				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.43196				0.00	0	410,000,00
Total CBL29 SPOT										0.00	0	410,000,00
Total For CBL29										0.00	0	410,000,00
CCT01 On 23/06/2023 Spot Bond			7.40500	113.50453	7.40500	113.48186				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.65500	114.20049	7.65500	114.17693				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.28500	109.69420	8.28500	109.67000				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.70500	103.82157	9.70500	102.84815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.94359				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.77588				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.86885				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.33575				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.35933				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.11012				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.17924				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.05851				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.22886	3.14000	159.12726				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.32800	2.32800	2.32800	159.17035				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.95884	4.77000	112.21300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN317 On 20/03/2023 Spot Bond					0.00000	104.25700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.41633				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.44500	108.16876	7.44500	108.14693				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.01979	8.70700	125.27100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.78197				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.84354				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.62275				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			6.27000	99.96565	6.27000	99.94849				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	98.86721	10.98000	98.83803				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	117.70800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	99.89341				0.00	0	100,000,00
Total CLN382 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 CLN382										0.00	0	100,000,00
CLN382 On 20/09/2024 Spot Bond			6.50000	117.03964	6.50000	120.68900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 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	
CLN385 On 20/03/2021 Spot Bond					0.00000	99.91234				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 20/09/2022 Spot Bond					0.00000	99.91163				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.48788				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.48381				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			6.17000	104.48908	6.17000	104.47162				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.32800	168.50478	2.32800	168.48471				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.38000	133.73918	5.38000	133.71222				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.82000	131.62377	5.82000	131.59567				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.97000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.45890				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.50503				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.63833				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.87500	103.10934	6.87500	103.09039				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.43332				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN466 On 28/03/2022 Spot Bond					0.00000	101.47393				0.00	0	
Total CLN466 SPOT										0.00	0	
Total For CLN466										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.72691				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.48435				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.20800				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	63.38869	100.00000	63.24684				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN482 On 20/05/2021 Spot Bond					0.00000	100.50371				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.56728				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.72805				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.37000	105.03994	6.37000	105.02184				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	103.96937	10.16000	104.97200				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.67500	104.40160	6.67500	104.38266				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.71625				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	99.89575				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.26950				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.07500	109.43281	7.07500	109.41213				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.43610				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.36854				0.00	0	
Total CLN499 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 CLN499										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	101.07496				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.13693				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.48490				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.58756				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.14033				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.67185				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	93.98729				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	100.07927	9.96000	100.05284				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	103.80036	10.01000	103.77250				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	100.34387				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	102.02962	9.60000	102.92717				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.02729				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.24623				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.47200				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.22022	9.20000	100.19572				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.75963				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.28773				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.85169				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.27197				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.71131				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.02729				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.90364				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.95297				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			9.13500	105.93345	9.13500	105.90732				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.60008				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.79065				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.08732				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	132.81400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.25431				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54 On 17/01/2024 Spot Bond					0.00000	101.06362				0.00	0	330,000,00
Total CLN545 SPOT										0.00	0	330,000,00
Total For CLN545										0.00	0	330,000,00
CLN54 On 21/08/2026 Spot Bond			8.60500	106.71726	8.60500	106.69242				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.65500	109.45249	8.65500	109.42688				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.74500	108.82786	8.74500	108.80213				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	297.99498				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN553										0.00	0	
CLN553 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	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.49997				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.51361				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.33819				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.20576				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	123.10700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.55213				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.35172	10.19000	103.37219				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.60500	109.37308	8.60500	109.34763				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.59020				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.33365				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.52174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.20655				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.51981				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.53069				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.63477				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.83500	107.74233	8.83500	107.71660				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.54050				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.74337				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.52257				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.02917				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.89388				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.91326				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	101.19017				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.54945				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.23913				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
CLN583 On 16/09/2025 Spot Bond					0.00000	100.01726				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.82650				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.23256				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	101.52683				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.11040				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.02626				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.98536				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.01693				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.81101				0.00	0	
Total CLN591 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 CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.80000	138.27331	3.80000	111.58342				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.33251				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.17580				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.33251				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.83524				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.12135				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.10051				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.98536				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.98536				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	100.95026				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.57290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.48684				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.20540				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.94509				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.35744				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.53979	9.32000	103.51388				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.75463				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.19695				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.13873				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.34502				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.23904				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	101.13786				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 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	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.55468				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	99.89795				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.23254				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.70158				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.69903				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.64675				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	93.87600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.80454				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.72500	105.18648	6.72500	105.16726				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.46910				0.00	0	
Total CLN626 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 CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.15943				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.35000	60.52636	12.35000	81.07605				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.33211				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.30500	101.38932	9.30500	101.36385				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.46699				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.33719				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.30486				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.55513				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	101.98799				0.00	0	330,000,00
Total CLN635 SPOT										0.00	0	330,000,00
Total For CLN635										0.00	0	330,000,00
CLN635 On 21/11/2024 Spot Bond					0.00000	100.34300				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.46488				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.63430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.47339				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.50711				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.83127				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.34487				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	99.98563				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.73563				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	99.98561				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.46488				0.00	0	150,000,00
Total CLN648 SPOT										0.00	0	150,000,00
Total For CLN648										0.00	0	150,000,00
CLN648 On 31/05/2026 Spot Bond					0.00000	100.24544				0.00	0	580,000,00
Total CLN649 SPOT										0.00	0	580,000,00
Total For CLN649										0.00	0	580,000,00
CLN649 On 19/08/2025 Spot Bond					0.00000	100.46488				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.37311				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN652 On 19/08/2025 Spot Bond					0.00000	100.46488				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 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	
CLN655 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	
CLN656 On 20/06/2025 Spot Bond					0.00000	99.89149				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.36183				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.64242				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	99.90814				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	99.90440				0.00	0	200,000,00
Total CLN660 SPOT										0.00	0	200,000,00
Total For CLN660										0.00	0	200,000,00
CLN661 On 20/06/2023 Spot Bond					0.00000	100.05400				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	105.99400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	129.79000				0.00	0	
Total CLN664 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 CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.56702				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.34757				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.55772				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.97260				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.78406				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.26401				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.51414				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.11957				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.40288	138.57948	4.40288	112.60012				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.40288	138.57948	4.40288	112.60085				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.23390				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.52469				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN676 SPOT									0.00	0	
Total For CLN676									0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.55280			0.00	0	
Total CLN677 SPOT									0.00	0	
Total For CLN677									0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.39510			0.00	0	
Total CLN678 SPOT									0.00	0	
Total For CLN678									0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	99.91156			0.00	0	
Total CLN679 SPOT									0.00	0	
Total For CLN679									0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.64214			0.00	0	
Total CLN680 SPOT									0.00	0	
Total For CLN680									0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.53383			0.00	0	
Total CLN681 SPOT									0.00	0	
Total For CLN681									0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.12773			0.00	0	
Total CLN682 SPOT									0.00	0	
Total For CLN682									0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	99.91582			0.00	0	
Total CLN683 SPOT									0.00	0	
Total For CLN683									0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	99.91324			0.00	0	940,000,00
Total CLN684 SPOT									0.00	0	940,000,00
Total For CLN684									0.00	0	940,000,00
CLN684 On 12/02/2025 Spot Bond					0.00000	100.52609			0.00	0	
Total CLN685 SPOT									0.00	0	
Total For CLN685									0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	99.89855			0.00	0	
Total CLN686 SPOT									0.00	0	
Total For CLN686									0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	99.89538			0.00	0	
Total CLN687 SPOT									0.00	0	
Total For CLN687									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	99.89513			0.00	0	
Total CLN688 SPOT									0.00	0	
Total For CLN688									0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	99.90913			0.00	0	
Total CLN690 SPOT									0.00	0	
Total For CLN690									0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	101.13345			0.00	0	
Total CLN691 SPOT									0.00	0	
Total For CLN691									0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	99.90920			0.00	0	
Total CLN692 SPOT									0.00	0	
Total For CLN692									0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.59135			0.00	0	
Total CLN693 SPOT									0.00	0	
Total For CLN693									0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.06008		25,306,110,000,000.00	2,661,000,000	2,661,000,000	
Total CLN694 SPOT								25,306,110,000,000.00	2,661,000,000	2,661,000,000	
Total For CLN694								25,306,110,000,000.00	2,661,000,000	2,661,000,000	
CLN695 On 07/07/2021 Spot Bond					0.00000	101.26331			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	91.72732			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	84.20900		4,825,045,000,000.00	431,000,000	431,000,000	
Total CLN697 SPOT								4,825,045,000,000.00	431,000,000	431,000,000	
Total For CLN697								4,825,045,000,000.00	431,000,000	431,000,000	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.63668		1,145,500,000,000.00	100,000,000	100,000,000	
Total CLN698 SPOT								1,145,500,000,000.00	100,000,000	100,000,000	
Total For CLN698								1,145,500,000,000.00	100,000,000	100,000,000	
CLN699 On 21/12/2026 Spot Bond					0.00000	102.72299			0.00	0	
Total CLN699 SPOT									0.00	0	
Total For CLN699									0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.22263			0.00	0	
Total CLN700 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 CLN700									0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.46913			0.00	0	
Total CLN701 SPOT									0.00	0	
Total For CLN701									0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.24554			0.00	0	
Total CLN702 SPOT									0.00	0	
Total For CLN702									0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.59305		27,647,790,000,000.00	2,661,000,000	2,661,000,000	
Total CLN703 SPOT								27,647,790,000,000.00	2,661,000,000	2,661,000,000	
Total For CLN703								27,647,790,000,000.00	2,661,000,000	2,661,000,000	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.04320			0.00	0	140,000,000
Total CLN704 SPOT									0.00	0	140,000,000
Total For CLN704									0.00	0	140,000,000
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.79457		7,104,000,000,000.00	640,000,000	640,000,000	
Total CLN705 SPOT								7,104,000,000,000.00	640,000,000	640,000,000	
Total For CLN705								7,104,000,000,000.00	640,000,000	640,000,000	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.17393			0.00	0	
Total CLN706 SPOT									0.00	0	
Total For CLN706									0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.56685			0.00	0	
Total CLN707 SPOT									0.00	0	
Total For CLN707									0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.08889			0.00	0	
Total CLN708 SPOT									0.00	0	
Total For CLN708									0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	99.91123			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	81.23257		2,127,050,000,000.00	190,000,000	190,000,000	
Total CLN710 SPOT								2,127,050,000,000.00	190,000,000	190,000,000	
Total For CLN710								2,127,050,000,000.00	190,000,000	190,000,000	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.48207		769,695,000,000.00	69,000,000	69,000,000	
Total CLN711 SPOT								769,695,000,000.00	69,000,000	69,000,000	
Total For CLN711								769,695,000,000.00	69,000,000	69,000,000	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.08088			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.44634				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.91058				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.91058				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.91058				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	80.24623		4,099,155,000,000.00		361,000,000	361,000,000	361,000,000
Total CLN717 SPOT								4,099,155,000,000.00		361,000,000	361,000,000	361,000,000
Total For CLN717								4,099,155,000,000.00		361,000,000	361,000,000	361,000,000
CLN717 On 20/06/2021 Spot Bond					0.00000	99.92860				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.07999				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.21839				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	79.54868		9,978,900,000,000.00		870,000,000	870,000,000	870,000,000
Total CLN721 SPOT								9,978,900,000,000.00		870,000,000	870,000,000	870,000,000
Total For CLN721								9,978,900,000,000.00		870,000,000	870,000,000	870,000,000
CLN721 On 01/06/2026 Spot Bond					0.00000	100.21596				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	80.27677				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	99.91856				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	99.91856				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	99.91856				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.91693				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.91693				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	99.91693				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	82.84358				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	83.91226				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	84.57023				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.08161				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.58542				0.00	0	
Total CLN735 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 CLN735										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.91000	104.47987	7.91000	104.45761				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.45325				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.07500	111.65668	8.07500	111.63240				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			5.85000	99.91993	5.85000	99.90392				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.75500	109.54364	9.75500	109.51498				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.85500	112.23164	6.85500	112.21086				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			7.51000	107.12804	7.51000	107.10634				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.16500	104.81450	10.16500	104.78596				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			10.25500	98.66230	10.25500	98.63520				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			9.87500	9.87500	9.87500	106.37184				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.35641				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.90913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.37314				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.20702				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.18434				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.86324				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.09603				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	99.90818				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.27939				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.11284				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	99.78422				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.33744				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.36842				0.00	700,000,000	700,000,000
Total DSY02 SPOT										0.00	700,000,000	700,000,000
Total For DSY02										0.00	700,000,000	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY03 On 21/11/2024 Spot Bond			9.00500	9.00500	9.00500	107.79808			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.84325			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.36497			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.62500	102.79841	6.62500	102.78006			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.99000	105.90988	6.99000	105.88978		651,234,534,000.00		93,166,600	70,598,600
Total DV23 SPOT								651,234,534,000.00		93,166,600	70,598,600
Total For DV23								651,234,534,000.00		93,166,600	70,598,600
DV23/R On 27/02/2023 Spot Bond			100.00000	28.98560	100.00000	28.92074			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	28.98560	100.00000	28.92074			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.54500	108.98366	6.54500	108.96427			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	100.73459	9.69000	100.70826			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.73459	9.69000	100.70826			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.69500	92.66655	11.69500	92.63746			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	100.76504	10.10000	100.73761			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.76504	10.10000	100.73761			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	100.23996			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22 On 28/03/2022 Spot Bond					0.00000	99.55840				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	99.26809				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.94090				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.03198				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.63575				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.95095				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.50455				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.20653				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2I On 31/05/2024 Spot Bond					0.00000	97.62710				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2I On 31/05/2026 Spot Bond					0.00000	100.67043				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2I On 31/01/2023 Spot Bond					0.00000	100.59970				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2I On 31/01/2025 Spot Bond					0.00000	95.62440				0.00	0	
Total DVFB28 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 DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.63432				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.38993				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.40856				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.55000	104.97039	4.55000	104.95753				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			6.08000	103.57659	6.08000	103.55974				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.98500	107.98208	6.98500	107.96194				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.29000	102.93354	5.29000	102.91327				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.09000	91.66346	5.09000	91.64569				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	132.05101	2.25000	132.03557				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.24000	139.18081	4.24000	139.15702				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.25300	124.92924	4.25300	124.90784				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.29500	120.85057	4.29500	120.82972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.93000	106.36593	4.93000	106.34585				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.06000	93.70157	5.06000	93.68348				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	132.05101	2.25000	132.03557				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	149.05409				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	146.67419				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	113.02235				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	112.06516				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	112.41571				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	110.71968				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	102.83801				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	104.25220				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.59318				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.32500	105.62762	9.32500	105.60102				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			11.29500	11.29500	11.29500	97.05930				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.64500	11.64500	11.64500	101.46573				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			9.40500	105.27861	9.40500	103.96998				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.40500	9.40500	9.40500	104.84739				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07P On 17/07/2032 Spot Bond			11.82000	11.82000	11.82000	79.10541				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.83500	10.83500	10.83500	102.00298				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.82000	11.82000	11.82000	96.68789				0.00	0	
Total EMM09P 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 EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.30140				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.20164				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.12529				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.12894				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.02772				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.02249				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.54061				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.23730				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.52089				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.06741				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.20054				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.20617				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.85002				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.10896				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.67168				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B1 On 17/05/2022 Spot Bond					0.00000	100.42100				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B6 On 17/08/2022 Spot Bond					0.00000	100.40194				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.45141				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.40574				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.42475				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.39589				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.38672				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.44376				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Spot Bond			6.37500	107.67341	6.37500	107.65474				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	101.41158	10.00000	101.38424				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.51500	100.91499	8.51500	100.89189			2,811,329,430,000.00		330,162,000	2,745,628,400
Total ES26 SPOT									2,811,329,430,000.00		330,162,000	2,745,628,400
Total For ES26									2,811,329,430,000.00		330,162,000	2,745,628,400
ES26/R On 02/04/2026 Spot Bond			7.85000	103.59576	7.85000	103.57386				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.64000	73.14718	11.70000	72.81302			4,034,398,392,000.00		346,597,800	3,016,147,900
Total ES33 SPOT									4,034,398,392,000.00		346,597,800	3,016,147,900
Total For ES33									4,034,398,392,000.00		346,597,800	3,016,147,900
ES33/R On 15/09/2033 Spot Bond			7.50000	100.06004	7.50000	100.04003				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.17500	75.64888	12.17500	75.62433			2,592,466,580,000.00		212,933,600	5,127,826,300
Total ES42 SPOT									2,592,466,580,000.00		212,933,600	5,127,826,300
Total For ES42									2,592,466,580,000.00		212,933,600	5,127,826,300
ES42/R On 25/04/2042 Spot Bond			8.50000	103.34796	8.50000	103.32434				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	100.80399				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.14635				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.07463				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.90997				0.00	0	
Total FBJ22Z 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 FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.79615				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.34339				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.44220				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.46251				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.71657				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.25408				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.36605				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.40582				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.40500	6.40500	6.40500	103.60016				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.07901				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	101.49850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRB18 SPOT									0.00	0	
Total For FRB18									0.00	0	
FRB19 On 14/04/2021 Spot Bond			7.34500	105.59875	7.34500	105.57763			0.00	0	
Total FRB19 SPOT									0.00	0	
Total For FRB19									0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.45844			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.03288			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.79701			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.26974			0.00	1,900,000,000	1,900,000,000
Total FRB23 SPOT									0.00	1,900,000,000	1,900,000,000
Total For FRB23									0.00	1,900,000,000	1,900,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.60647			0.00	88,000,000	472,000,000
Total FRB24 SPOT									0.00	88,000,000	472,000,000
Total For FRB24									0.00	88,000,000	472,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.30028			0.00	88,000,000	1,022,000,000
Total FRB25 SPOT									0.00	88,000,000	1,022,000,000
Total For FRB25									0.00	88,000,000	1,022,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.28398			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.10500	107.33576	9.10500	107.30951			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.40237			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.38300	169.87694	1.38300	169.86110		8,242,680,000,000.00		5,960,000,000	2,980,000,000
Total FRBI22 SPOT								8,242,680,000,000.00		5,960,000,000	2,980,000,000
Total For FRBI22								8,242,680,000,000.00		5,960,000,000	2,980,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI23 On 07/12/2023 Spot Bond			2.58000	2.58000	2.58000	310.69277				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.64500	2.64500	2.64500	147.78910				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.03000	191.91905	4.03000	191.88745				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.41000	4.41000	4.41000	101.26349				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.13000	5.13000	5.13000	205.80961				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.84000	81.83124	5.84000	81.81380				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.32000	88.42047	5.32000	88.40277				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.31000	6.31000	6.31000	80.05410				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.39000	6.39000	6.39000	79.25183				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.98000	3.98000	3.98000	140.71399				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.21081				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.43800	168.34620	2.43800	168.32566				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.29800	167.11447	3.29800	167.09016				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.58567				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.02903				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	102.69572				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.26831				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.59099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.74839				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.19668				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.34618				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	99.90117				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	109.31147				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.70422				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	99.96339				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	107.42336				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	99.91455				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.10219				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 18/04/2021 Spot Bond					0.00000	100.79877				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29 On 18/04/2021 Spot Bond					0.00000	100.78295				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.47164				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.47979				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	99.88503				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.07900				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.12944				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.35718				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	100.68231				0.00	0	300,000,0€
Total FRC305 SPOT										0.00	0	300,000,0€
Total For FRC305										0.00	0	300,000,0€
FRC30 On 27/02/2023 Spot Bond					0.00000	100.26903				0.00	0	900,000,0€
Total FRC306 SPOT										0.00	0	900,000,0€
Total For FRC306										0.00	0	900,000,0€
FRC30 On 31/05/2024 Spot Bond					0.00000	101.11421				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	99.91646				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	99.90301				0.00	0	
Total FRC310 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 FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	99.89307				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.56096				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.03113				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.75858				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.48620				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	99.89292				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	99.89044				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	99.90174				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.04260				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.22166				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	101.04543				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.27972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.53780				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.88481				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.32645				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	107.33259				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.95656				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.12255				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.75417				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.94647				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	99.87243				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.38063				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	99.91239				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	

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 15/10/2022 Spot Bond					0.00000	100.95133				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.61272				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	99.88434				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.03320				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.85714				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.81231				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.73573				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.32135				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.35048				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.82508				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	101.18897				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.82636				0.00	0	
Total FRC355 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 FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.80705				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.71487				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.45382				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.64304				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.37571				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.33846				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.07800	3.07800	3.07800	167.40485				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.01800	3.01800	3.01800	167.49085				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.99800	2.99800	2.99800	167.51952				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.69000	95.97062	4.69000	95.95326				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.99000	104.60191	4.99000	104.58191				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.19197				0.00	0	1,900,000.00

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 FRJ022 SPOT										0.00	0	1,900,000,00
Total For FRJ022										0.00	0	1,900,000,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.35347				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.97987				0.00	0	30,000,000,00
Total FRJ22 SPOT										0.00	0	30,000,000,00
Total For FRJ22										0.00	0	30,000,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.86691				0.00	0	200,000,00
Total FRJ23 SPOT										0.00	0	200,000,00
Total For FRJ23										0.00	0	200,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.14095				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.47553				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.47726				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.53310				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.99917				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.50800	4.50800	4.50800	91.67386				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	105.68052				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.14631				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS104 On 23/01/2024 Spot Bond					0.00000	100.68656				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.05000	103.78697	5.05000	103.76695				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.98000	208.90000	4.98000	208.86025				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.19000	101.91493	5.19000	101.89490				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	208.24576				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.53000	143.07580	3.53000	143.05411				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	124.03831	3.70500	124.01891				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.99000	104.60191	4.99000	104.58191				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.13000	205.84961	5.13000	205.80961				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.18000	204.84484	5.18000	204.80478				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.06000	116.73354	3.06000	145.54651				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.21000	204.24485	5.21000	204.20475				0.00	0	
Total FRS123 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 FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.19000	101.91493	5.19000	101.89490				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.78000	183.18394	4.78000	183.15007				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.94000	92.55391	5.94000	92.53385				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.67000	184.43596	4.67000	184.40241				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.73000	183.75183	4.73000	183.71809				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.72000	194.36551	5.72000	194.32471				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.89000	93.14458	5.89000	93.12452				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	101.89490				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.17000	102.17985	5.17000	102.15984				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.54000	185.92838	4.54000	185.89520				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.49000	198.74694	5.49000	198.70645				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.67000	184.43596	4.67000	184.40241				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.67000	184.43596	4.67000	184.40241				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.96000	181.15625	4.96000	181.12188				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.83000	141.51166	3.83000	141.48906				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.13800	168.77925	2.13800	168.76003				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.02000	180.48612	5.02000	180.45158				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.06000	180.04095	5.06000	180.00631				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.80000	141.66718	3.80000	141.64467				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.53500	185.98604	4.53500	185.95289				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.07000	5.07000	5.07000	179.89520				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	17.78499				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.34986				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17 On 16/10/2022 Spot Bond					0.00000	100.84680				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.93380				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	99.98551				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.31159				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	148.20013				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	164.13939				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	155.50972				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	162.73820				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	132.64481				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	41.20326				0.00	0	
Total FRS194 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 FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.54570				0.00	30,000,000,000	30,000,000,000
Total FRS197 SPOT										0.00	30,000,000,000	30,000,000,000
Total For FRS197										0.00	30,000,000,000	30,000,000,000
FRS197 On 05/08/2025 Spot Bond					0.00000	100.62729				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.51817				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.29417				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.95689				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.39923				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	126.55619				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	99.92534				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	101.98788				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	99.91239				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22(On 31/07/2022 Spot Bond					0.00000	101.24638				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22(On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS22(On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.49258				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 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	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	105.58945				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	107.69299				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	102.24317				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	102.99691				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.24959				0.00	0	15,000,00
Total FRS241 SPOT										0.00	0	15,000,00
Total For FRS241										0.00	0	15,000,00
FRS24 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.19728				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 Intere
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	98.56010				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	99.94484				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.42650				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	100.44158				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.34438				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	100.28123				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.20737				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract 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										0.00	0	
Total For FRS256										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			266,220,290,000.00	42,662,202,900	26,039,205,50	
Total FRS258 SPOT									6,220,290,000.00	42,662,202,900	26,039,205,50	
Total For FRS258									6,220,290,000.00	42,662,202,900	26,039,205,50	
FRS36 On 07/12/2023 Spot Bond			2.38000	2.38000	2.38000	312.25621			0.00	0		
Total FRS36 SPOT									0.00	0		
Total For FRS36									0.00	0		
FRS37 On 07/12/2023 Spot Bond			2.12000	314.33886	2.12000	314.30334			0.00	0		
Total FRS37 SPOT									0.00	0		
Total For FRS37									0.00	0		
FRS43 On 07/12/2023 Spot Bond			2.12000	2.12000	2.12000	314.30334			0.00	0		
Total FRS43 SPOT									0.00	0		
Total For FRS43									0.00	0		
FRS46 On 31/01/2022 Spot Bond			1.37800	169.88423	1.37800	169.86844			0.00	0		
Total FRS46 SPOT									0.00	0		
Total For FRS46									0.00	0		
FRS51 On 31/01/2022 Spot Bond			1.37800	169.88423	1.37800	169.86844			0.00	0		
Total FRS51 SPOT									0.00	0		
Total For FRS51									0.00	0		
FRS62 On 04/11/2026 Spot Bond					0.00000	100.62051			0.00	0		
Total FRS62 SPOT									0.00	0		
Total For FRS62									0.00	0		
FRS64 On 26/01/2042 Spot Bond			4.89000	97.42285	4.89000	97.40449			0.00	0		
Total FRS64 SPOT									0.00	0		
Total For FRS64									0.00	0		
FRS81 On 30/10/2042 Spot Bond			4.50000	69.96270	4.50000	104.57195			0.00	0		
Total FRS81 SPOT									0.00	0		
Total For FRS81									0.00	0		
FRS85 On 31/01/2025 Spot Bond			2.95000	2.95000	2.95000	146.13707			0.00	0		
Total FRS85 SPOT									0.00	0		
Total For FRS85									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			3.23000	3.23000	3.23000	144.63924			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.18000	3.18000	3.18000	306.06058			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.45500	5.45500	5.45500	104.55293			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.35500	117.26960	6.35500	117.24944			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.93500	111.79248	6.93500	111.77143			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.43500	113.61513	7.43500	113.59236		539,158,690,500.00		72,516,300	33,922,400
Total FRX26 SPOT								539,158,690,500.00		72,516,300	33,922,400
Total For FRX26								539,158,690,500.00		72,516,300	33,922,400
FRX27 On 07/03/2027 Spot Bond			7.54500	112.82672	7.54500	112.80402			0.00	0	120,000,000
Total FRX27 SPOT									0.00	0	120,000,000
Total For FRX27									0.00	0	120,000,000
FRX28 On 26/07/2028 Spot Bond			7.91500	113.52932	7.91500	113.50498			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.81500	106.89224	8.81500	106.86676			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.38500	101.37570	9.38500	101.35003			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.93000	115.89234	8.93000	115.86453			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.23000	76.70286	11.23000	76.67984			0.00	0	
Total FRX45 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 FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.87351				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.13412				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.32345				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.29029				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.30780				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.31842				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.32154				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.31217				0.00	1,000,000,000	500,000,000
Total GBL04 SPOT										0.00	1,000,000,000	500,000,000
Total For GBL04										0.00	1,000,000,000	500,000,000
GBL05 On 07/11/2022 Spot Bond					0.00000	100.18830				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.27285				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.46208				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.28584				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.51053				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.16978				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.01000	108.32917	4.01000	108.31139				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.80852				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.47418				0.00	0	200,000,00
Total GRT11 SPOT										0.00	0	200,000,00
Total For GRT11										0.00	0	200,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	100.38515				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.96952				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.55500	112.64182	6.55500	112.62186				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.21936				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.92154				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.05500	106.34330	9.05500	106.31743				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	100.81674				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.91485				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.98077				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.42959				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.92928				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.75825				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.09092				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.09465				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.69330				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.22535				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.75459				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.97815				0.00	0	
Total GRT33 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 GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.38014				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.01857				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.09464				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.63931				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.04507				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.48800				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.33843				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	99.89549				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	99.90136				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.83853				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.12333				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.19968				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.20200				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.97475				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.21632				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.65813				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.24210				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.52059				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.65231				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.29948				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.16325				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.09284				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.17155				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF12 On 31/03/2024 Spot Bond					0.00000	101.09870				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.07796				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.72000	309.64421	2.72000	309.60416				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.07000	3.07000	3.07000	313.12588				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.33500	100.68204	10.33500	100.65402				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.02000	75.43937	5.02000	95.59144				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.76000	84.43711	11.76000	84.41046				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	10.25579	100.00000	10.23284				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.82000	83.58087	11.82000	83.55436				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	10.25480	100.00000	10.23186				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	101.01640				0.00	0	25,000,000,00
Total HWF11 SPOT										0.00	0	25,000,000,00
Total For HWF11										0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.82536				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00

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 HWF12										0.00	0	10,000,000.00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.22756				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.32000	149.59105	2.38000	149.24204			899,702,960,000,000.00	387,803,000,000	307,030,800,00	
Total I2025 SPOT									19,702,960,000,000.00	387,803,000,000	307,030,800,00	
Total For I2025									19,702,960,000,000.00	387,803,000,000	307,030,800,00	
I2029 On 31/03/2029 Spot Bond			3.54000	107.85049	3.54000	107.83416			123,900,000,000,000.00	35,000,000,000	216,309,417,00	
Total I2029 SPOT									13,900,000,000,000.00	35,000,000,000	216,309,417,00	
Total For I2029									13,900,000,000,000.00	35,000,000,000	216,309,417,00	
I2033 On 28/02/2033 Spot Bond			4.19000	101.04298	4.19000	101.02603			65,622,313,500,000.00	15,661,650,000	198,786,634,60	
Total I2033 SPOT									15,622,313,500,000.00	15,661,650,000	198,786,634,60	
Total For I2033									15,622,313,500,000.00	15,661,650,000	198,786,634,60	
I2038 On 31/01/2038 Spot Bond			4.29000	114.69970	4.29000	114.67995			647,727,111,603,000.00	150,985,340,700	382,253,896,00	
Total I2038 SPOT									47,727,111,603,000.00	150,985,340,700	382,253,896,00	
Total For I2038									47,727,111,603,000.00	150,985,340,700	382,253,896,00	
I2046 On 31/03/2046 Spot Bond			4.32000	104.56948	4.32000	104.55144			138,696,306,912,000.00	32,105,626,600	573,357,726,60	
Total I2046 SPOT									18,696,306,912,000.00	32,105,626,600	573,357,726,60	
Total For I2046									18,696,306,912,000.00	32,105,626,600	573,357,726,60	
I2050 On 31/12/2050 Spot Bond			4.32000	105.88680	4.32000	105.86846			156,763,028,160,000.00	36,287,738,000	303,997,838,00	
Total I2050 SPOT									16,763,028,160,000.00	36,287,738,000	303,997,838,00	
Total For I2050									16,763,028,160,000.00	36,287,738,000	303,997,838,00	
IBL101 On 24/05/2022 Spot Bond			6.39000	6.39000	6.39000	105.84110			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.04087			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.84000	308.71575	2.84000	308.67485			0.00	0		
Total IBL109 SPOT									0.00	0		
Total For IBL109									0.00	0		
IBL113 On 21/05/2021 Spot Bond					0.00000	100.31187			0.00	0		
Total IBL113 SPOT									0.00	0		
Total For IBL113									0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.46962			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.32622				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.40807				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.96616				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.42265				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.90645				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.33557				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.87042				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.49575				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.26591				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.95544				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.34491				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL136 On 22/11/2021 Spot Bond					0.00000	100.32313				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.48409				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.43192				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.31061				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.30902				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.91493				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.12129				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.25169				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.26253				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.01919				0.00	0	15,000,00
Total IBL150 SPOT										0.00	0	15,000,00
Total For IBL150										0.00	0	15,000,00
IBL154 On 19/11/2025 Spot Bond					0.00000	100.34142				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.69577				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	100.67188				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.69431				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	100.50118				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.54346				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.49805				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.45800	1.45800	1.45800	169.75123				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.03500	109.17709	7.03500	109.15624				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.79762				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.77800	169.30124	1.77800	169.28364				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.46500	110.39055	5.46500	110.37410				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.48332				0.00	0	

Contract 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	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.27500	104.21118	5.27500	104.19625				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	89.68084	100.00000	89.47179				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	100.30773				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.53326				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.27925				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.30500	106.86863	8.30500	106.84462				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.19500	110.19391	10.19500	110.37034				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.17645				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.87500	111.51486	8.87500	111.48825				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.69945				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.66427				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	100.45542				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.23153				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.90304				0.00	6,000,000,000	6,000,000,000
Total IDCG16 SPOT										0.00	6,000,000,000	6,000,000,000
Total For IDCG16										0.00	6,000,000,000	6,000,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.54999				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.01771				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.41008				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.98727				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.34255				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.82077				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.02708				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.75500	105.40216	7.75500	105.38013				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			6.13000	103.91131	6.13000	103.89394				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	101.39664				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.62367				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	96.05920				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.53949				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.85191				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.26233				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.13512				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.11449				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	99.99993				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	99.91719				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.91557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.61462				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.02789				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.59456				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.89652				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.53546				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.54502				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.13743				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.52039				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.08504				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.02381				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.42494				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV017/F On 31/01/2022 Spot Bond			2.75000	100.34767	2.75000	100.34010				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.43000	175.98272	5.43000	175.94710				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.62704				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.99069				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.87574				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.87800	3.87800	3.87800	166.26499				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.19286				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.40500	107.42652	8.40500	107.40208				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.19988				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.41000	8.41000	8.41000	106.62358				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.94651				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.37800	168.43267	2.37800	168.41239				0.00	0	
Total IV045 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 IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.60372				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	101.30689				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.33000	177.06902	5.33000	177.03368				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.15495				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.57500	100.59180	11.57500	100.56115				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.89000	105.70441	6.89000	105.68473				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.27616				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.30815				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.28683				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.60645				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.54000	103.73263	6.54000	103.71425				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.03027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.52222				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.86976				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.69434				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.26508				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.14581				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.20810				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.71239				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.78639				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.92048				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.42792				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.39151				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC152 On 15/12/2024 Spot Bond					0.00000	100.03774				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.76302				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	99.88388				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.02393				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	99.92654				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.98456				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.17979				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.09487				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.05754				0.00	0	
Total IVC178 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 IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.91692				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.91692				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.47130				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.49582				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	99.89610				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.40745				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	99.92513				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.75192	7.40000	101.73160				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.23879				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.25371				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.44175				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.02754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.93511				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	99.85951				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.78403				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.70866				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	99.54713				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.47022				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.39343				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.31676				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	99.23089				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	99.15353				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.07628				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	99.02118				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.99916				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.92216				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.89239				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.33573				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.37500	106.26408	6.37500	106.24577				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.55856				0.00	0	1,500,000,00
Total KAP012 SPOT										0.00	0	1,500,000,00
Total For KAP012										0.00	0	1,500,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	99.30259				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.82794				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.25890				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.35550				0.00	0	
Total KAP016 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 KAP016										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.90564				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.79772				0.00	3,300,000,000	3,300,000,000
Total KAP11 SPOT										0.00	3,300,000,000	3,300,000,000
Total For KAP11										0.00	3,300,000,000	3,300,000,000
KW01 On 31/10/2027 Spot Bond			8.84500	128.07051	8.84500	128.03989				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.91819				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.15771				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.35500	106.05561	7.35500	106.03457				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.62839				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.37500	107.20011	9.37500	107.17314				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.78404				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.59269				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.40500	94.98786	12.40500	94.95629				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.42500	101.28824	10.42500	101.25996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.19604				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.13549				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.57418				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.66769				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.28677				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.85431				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.38652				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.93949				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.88500	109.40241	6.88500	109.38206				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.32837				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.24916				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL09 On 28/08/2024 Spot Bond					0.00000	102.36241				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.34189				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.13282				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.78840				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	100.56906				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.92280				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.41670				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.42760				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.85010				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.34026				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.34963				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.40690				0.00	0	
Total MBF059 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 MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.61256				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.38841				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.49061				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.15433				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.33341				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.36005				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.46765				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.30339				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.83453				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.72570				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.65733				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.08944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.06272				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.56489				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.25446				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.85434				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	99.85111				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.68998				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.12748				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			5.70000	99.98438	5.70000	100.00000				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.78500	7.78500	7.78500	113.92223				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.17500	107.22562	6.17500	107.20760				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	102.47316				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.51909			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.86994			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			8.40500	106.43790	8.40500	106.41383		739,640,000,000.00	88,000,000	22,000,00	
Total MML02 SPOT								739,640,000,000.00	88,000,000	22,000,00	
Total For MML02								739,640,000,000.00	88,000,000	22,000,00	
MML03 On 15/03/2028 Spot Bond					0.00000	100.44871			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			8.65500	96.61640	8.65500	96.59710			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.98414			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.85529			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.03221			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.10676			0.00	0	
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.62984			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.26219			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.50194			0.00	0	
Total MTN14 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 MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.52091				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.97090				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.11714				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.74957				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.13142				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.91322				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.70550				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.79324				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.35500	100.74582	8.35500	100.72304				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.85710				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.53390				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.35433				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.35433				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.37928				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.37921				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	100.72872				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.51231				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	99.91090				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	99.88358				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	103.34337				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	99.92328				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	99.89948				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7D25 On 20/03/2022 Spot Bond					0.00000	99.87935				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	99.86091				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.39500	105.61290	6.39500	105.59453				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.97500	107.88249	6.97500	107.86206				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.28500	106.37800	9.28500	106.35134				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.75553				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.78809				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.66020				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.90314				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.69063				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			6.27500	99.98281	6.27500	99.96563				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	99.97431	9.38000	99.94863				0.00	0	
Total NBK12A/R208 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 NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.54000	108.54433	6.54000	108.52503			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.42500	103.12754	5.42500	103.11244			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.84000	103.39952	5.84000	103.38307			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.65500	110.31751	6.65500	110.29756		365,916,856,250,000.00	54,983,750,000	54,983,750,00	
Total NBK16A SPOT								5,916,856,250,000.00	54,983,750,000	54,983,750,00	
Total For NBK16A								5,916,856,250,000.00	54,983,750,000	54,983,750,00	
NBK17 On 22/04/2026 Spot Bond			7.17500	115.67682	7.17500	115.65442			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			6.37000	106.55450	6.37000	106.53615			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.16500	116.70558	7.16500	116.68301		72,165,880,000,000.00	10,072,000,000	10,018,000,00	
Total NBK20A SPOT								72,165,880,000,000.00	10,072,000,000	10,018,000,00	
Total For NBK20A								72,165,880,000,000.00	10,072,000,000	10,018,000,00	
NBK20 On 25/06/2021 Spot Bond					0.00000	101.15924			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.20500	113.43325	8.20500	113.40806			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.46500	110.55588	5.46500	110.53942			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.89000	118.43271	6.89000	118.41056			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.93000	118.90918	7.93000	118.88363			0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.49220				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25J On 17/02/2023 Spot Bond			5.95000	5.95000	5.95000	109.25335				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.57247				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26J On 10/05/2023 Spot Bond			100.00000	29.89483	100.00000	29.82793				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.76218				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			8.11500	116.48359	8.11500	116.45799				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			5.87000	110.27032	5.87000	110.25270				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			7.27500	115.45011	7.27500	115.42732				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			6.32500	109.31087	6.32500	109.29206		531,300,000,000.00		84,000,000	21,000,000	
Total NBK30A SPOT								531,300,000,000.00		84,000,000	21,000,000	
Total For NBK30A								531,300,000,000.00		84,000,000	21,000,000	
NBK31J On 09/11/2023 Spot Bond			6.00000	111.56198	6.00000	111.54377				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.04024				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK34I On 10/05/2021 Spot Bond					0.00000	100.60394				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.22315				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.07314				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.04600				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.08000	10.08000	10.08000	70.65844				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.90537				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.73317				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.04146				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.37998				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.46573				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.88590				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.55625				0.00	0	
Total NBK48B 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 NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.94201				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.55841				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.72796				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.85886				0.00	36,090,000,000	36,090,000,00
Total NBK52B SPOT										0.00	36,090,000,000	36,090,000,00
Total For NBK52B										0.00	36,090,000,000	36,090,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	100.07478				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.34105				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.74251				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.60059				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.70363				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.00572				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.61940				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.74054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.28894				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.91248				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			9.25000	103.56993	9.25000	103.54405				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.91329				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.28500	103.04170	9.28500	103.01587				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.91248				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.91107				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.90945				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.66263				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.23141				0.00	0	
Total NEDT1B 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 NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.82645				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.11282				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.33952				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.25238				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.55804				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.63758				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.53398				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.39159				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.80349				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.03961				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.64816				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.04897				0.00	116,000,000	29,000,00

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 NGLT1B SPOT										0.00	116,000,000	29,000,000
Total For NGLT1B										0.00	116,000,000	29,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.46478				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.12993				0.00	144,000,000	476,000,000
Total NGT104 SPOT										0.00	144,000,000	476,000,000
Total For NGT104										0.00	144,000,000	476,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	101.19290				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.20151				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.30560				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	100.20254				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	104.62173	13.50000	104.58383				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.04187				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.18180				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.02031				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.42953				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	

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 13/06/2022 Spot Bond					0.00000	100.92340				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.52650				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.03596				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.74113				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.39029				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.39427				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.40842				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	204.80478				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.04000	4.04000	4.04000	191.76783				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.13500	3.13500	3.13500	145.14543				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.84000	3.84000	3.84000	105.51552				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.04000	5.04000	5.04000	103.90224				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	144.58608				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	142.53021				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.68500	3.68500	3.68500	196.06705				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.83000	194.32875	3.83000	194.29779				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.15500	102.37909	5.15500	102.35907				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	99.92741				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	101.34420				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.44504				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.11698				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.90886				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.02636				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.16604				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.33983				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.92354				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.64593				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.61816				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.00282				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.36051				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.58565				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	140.70831				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN046 On 13/05/2027 Spot Bond					0.00000	100.55140				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	140.50287				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	138.95704				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.02553				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.89988				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.57725				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	96.51079				0.00	0	15,000,00
Total NN056 SPOT										0.00	0	15,000,00
Total For NN056										0.00	0	15,000,00
NN057 On 26/08/2025 Spot Bond					0.00000	94.65824				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.56965				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.02966				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	95.78040				0.00	0	
Total NNF012 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 NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	109.68000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	107.97000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	111.53000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	110.22000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	108.82954				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	100.64756				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	100.64720				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	110.19366				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 22/04/2021 Spot Bond					0.00000	100.61867				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.36557				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.09471				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.79115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.47485				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF024 On 17/02/2026 Spot Bond					0.00000	88.97988				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/05/2021 Spot Bond					0.00000	100.34757				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF026 On 09/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF027 On 01/08/2022 Spot Bond					0.00000	110.19366				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	125.67348				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 12/09/2024 Spot Bond					0.00000	105.78077				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.24038				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.71827				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.35062				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.35132				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2: On 22/05/2021 Spot Bond					0.00000	100.32935				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.25900				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.08646				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.37629				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.36061				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.28690				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	113.17405				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.29618				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			7.04500	112.48421	7.04500	112.46270				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.97000	196.13002	2.97000	196.10333				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.52500	118.23906	9.52500	118.20884				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02: On 30/11/2028 Spot Bond			100.00000	15.75217	100.00000	15.71712				0.00	0	
Total NRA028/R186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.29583				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.47728				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.12938				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.42746				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.75356				0.00	1,000,000,000	1,000,000,000
Total NTC26 SPOT										0.00	1,000,000,000	1,000,000,000
Total For NTC26										0.00	1,000,000,000	1,000,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	100.01859				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.01947				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.12229				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.10532				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.83975				0.00	0	19,000,000,000
Total NTC32 SPOT										0.00	0	19,000,000,000
Total For NTC32										0.00	0	19,000,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	99.98552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.21500	103.90372	6.21500	103.88615				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.46500	111.85686	7.46500	111.83421				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			6.40500	106.40552	6.40500	106.38730				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.79000	113.39259	7.79000	113.36905				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	98.72396				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.58528				0.00	0	600,000,00
Total OML12 SPOT										0.00	0	600,000,00
Total For OML12										0.00	0	600,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.10975				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.10325				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.28953				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.98517				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.54068				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PMM55 On 28/08/2021 Spot Bond					0.00000	100.27922				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.34960				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.39324				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.39947				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.40570				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.42500	116.68898	7.50500	116.26445			833,453,369,532,500.00	1,863,091,362,900	3,116,893,253,800	
Total R186 SPOT									13,453,369,532,500.00	863,091,362,900	116,893,253,800	
Total For R186									13,453,369,532,500.00	863,091,362,900	116,893,253,800	
R197 On 07/12/2023 Spot Bond			1.73000	317.43791	1.77000	317.08550			45,481,700,000,000.00	26,290,000,000	179,014,602,200	
Total R197 SPOT									15,481,700,000,000.00	26,290,000,000	179,014,602,200	
Total For R197									15,481,700,000,000.00	26,290,000,000	179,014,602,200	
R202 On 07/12/2033 Spot Bond			4.18000	226.12513	4.18000	226.08698			139,521,879,200,000.00	33,378,440,000	242,255,241,000	
Total R202 SPOT									19,521,879,200,000.00	33,378,440,000	242,255,241,000	
Total For R202									19,521,879,200,000.00	33,378,440,000	242,255,241,000	
R2023 On 28/02/2023 Spot Bond			5.31000	104.84093	5.37500	104.70348			785,410,193,768,000.00	901,207,192,800	392,351,901,200	
Total R2023 SPOT									15,410,193,768,000.00	901,207,192,800	392,351,901,200	
Total For R2023									15,410,193,768,000.00	901,207,192,800	392,351,901,200	
R2030 On 31/01/2030 Spot Bond			9.33500	93.06319	9.33500	93.03973			115,327,497,210,500.00	1,297,839,046,300	2,684,103,326,500	
Total R2030 SPOT									15,327,497,210,500.00	297,839,046,300	584,103,326,500	
Total For R2030									15,327,497,210,500.00	297,839,046,300	584,103,326,500	
R2032 On 31/03/2032 Spot Bond			10.07000	91.86190	10.07000	91.83711			473,940,201,233,000.00	444,284,031,900	389,208,089,000	
Total R2032 SPOT									13,940,201,233,000.00	444,284,031,900	389,208,089,000	
Total For R2032									13,940,201,233,000.00	444,284,031,900	389,208,089,000	
R2035 On 28/02/2035 Spot Bond			10.79000	86.77253	10.79000	86.74776			651,077,629,659,000.00	1,079,803,302,100	1,410,414,850,900	
Total R2035 SPOT									11,077,629,659,000.00	079,803,302,100	410,414,850,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2035									51,077,629,659,000.00	079,803,302,100	410,414,850,90
R2037 On 31/01/2037 Spot Bond			11.01500	82.38909	11.01500	82.36469			556,308,553,999,500.00	322,860,513,300	1,601,931,285,50
Total R2037 SPOT									56,308,553,999,500.00	322,860,513,300	501,931,285,50
Total For R2037									56,308,553,999,500.00	322,860,513,300	501,931,285,50
R2040 On 31/01/2040 Spot Bond			11.11500	84.56285	11.11500	84.53758			576,272,358,433,000.00	771,594,454,200	1,461,619,171,60
Total R2040 SPOT									6,272,358,433,000.00	771,594,454,200	461,619,171,60
Total For R2040									6,272,358,433,000.00	771,594,454,200	461,619,171,60
R2044 On 31/01/2044 Spot Bond			11.18000	81.15936	11.18000	81.13498			974,869,442,686,000.00	444,979,377,700	896,307,269,20
Total R2044 SPOT									4,869,442,686,000.00	444,979,377,700	396,307,269,20
Total For R2044									4,869,442,686,000.00	444,979,377,700	396,307,269,20
R2048 On 28/02/2048 Spot Bond			11.10000	80.39805	11.10000	80.37445			565,705,147,900,000.00	1,312,225,689,000	1,837,232,280,10
Total R2048 SPOT									5,705,147,900,000.00	312,225,689,000	337,232,280,10
Total For R2048									5,705,147,900,000.00	312,225,689,000	337,232,280,10
R208 On 31/03/2021 Spot Bond			3.55000	103.24446	3.55000	103.23443			129,287,450,000,000.00	36,419,000,000	713,009,500,00
Total R208 SPOT									9,287,450,000,000.00	36,419,000,000	713,009,500,00
Total For R208									9,287,450,000,000.00	36,419,000,000	713,009,500,00
R209 On 31/03/2036 Spot Bond			10.65000	70.26242	10.71000	69.90804			297,351,584,680,000.00	1,342,474,327,200	773,758,879,90
Total R209 SPOT									17,351,584,680,000.00	342,474,327,200	773,758,879,90
Total For R209									17,351,584,680,000.00	342,474,327,200	773,758,879,90
R210 On 31/03/2028 Spot Bond			3.33000	200.50658	3.33000	200.47736			496,170,000,000,000.00	149,000,000,000	135,528,500,00
Total R210 SPOT									16,170,000,000,000.00	149,000,000,000	135,528,500,00
Total For R210									16,170,000,000,000.00	149,000,000,000	135,528,500,00
R212 On 31/01/2022 Spot Bond			1.11000	170.27662	1.12800	170.23555			188,908,347,000,000.00	170,187,700,000	57,866,700,00
Total R212 SPOT									18,908,347,000,000.00	170,187,700,000	57,866,700,00
Total For R212									18,908,347,000,000.00	170,187,700,000	57,866,700,00
R213 On 28/02/2031 Spot Bond			9.62000	83.79247	9.69500	83.35164			271,738,853,798,000.00	444,047,697,900	641,684,049,20
Total R213 SPOT									1,738,853,798,000.00	444,047,697,900	541,684,049,20
Total For R213									1,738,853,798,000.00	444,047,697,900	541,684,049,20
R214 On 28/02/2041 Spot Bond			11.05500	63.92212	11.05500	63.90344			502,838,454,308,500.00	226,398,774,700	708,702,135,50
Total R214 SPOT									12,838,454,308,500.00	226,398,774,700	708,702,135,50
Total For R214									12,838,454,308,500.00	226,398,774,700	708,702,135,50
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.53628			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.22735			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.73231				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.03704				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.54113				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.40543				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.68012				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.21489				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.06311				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.83529				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.91964				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.91555				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.14179				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.82125				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.61925				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.40019				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.09057				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.52282				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED14 On 17/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,600,000,00
Total RED143 SPOT										0.00	0	3,600,000,00
Total For RED143										0.00	0	3,600,000,00
RED15 On 31/01/2028 Spot Bond					0.00000	100.76072				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.22353				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.02096				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.09630				0.00	0	
Total RED402 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 RED402									0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.28156			0.00	0	
Total RED501 SPOT									0.00	0	
Total For RED501									0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.61428			0.00	0	
Total RED601 SPOT									0.00	0	
Total For RED601									0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.34262			0.00	0	
Total RED602 SPOT									0.00	0	
Total For RED602									0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.61614			0.00	0	
Total RED704 SPOT									0.00	0	
Total For RED704									0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.82877			0.00	0	50,000,00
Total RED705 SPOT									0.00	0	50,000,00
Total For RED705									0.00	0	50,000,00
RES35 On 25/08/2021 Spot Bond					0.00000	100.39537			0.00	0	
Total RES35 SPOT									0.00	0	
Total For RES35									0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.93252			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.87228			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.91732			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.85857			0.00	0	
Total RES50 SPOT									0.00	0	
Total For RES50									0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RW21 On 21/04/2021 Spot Bond			5.75000	104.42568	5.75000	104.40932			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.02500	108.61845	7.02500	108.59786				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.56500	96.09450	11.56500	96.06482				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.62500	110.26741	5.62500	110.25051				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.23856				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			6.44500	105.41767	6.44500	105.39918				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.62020				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.28025				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			5.16500	103.66704	5.16500	103.65258				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.18500	115.56869	7.18500	115.54616			574,800,000,000.00	80,000,000	20,000,000	
Total SBS20 SPOT									574,800,000,000.00	80,000,000	20,000,000	
Total For SBS20									574,800,000,000.00	80,000,000	20,000,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.60948				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS27 On 20/02/2024 Spot Bond			6.00500	111.64546	6.00500	111.62722				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.28000	106.45916	7.28000	106.43813				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.65000	112.99155	7.65000	112.96825				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.37500	111.50301	6.37500	111.48369				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.61000	109.53395	6.61000	109.51427				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.81500	106.69537	8.81500	106.66995				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.48500	105.54661	4.48500	105.53368				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.27500	110.81090	5.27500	110.79496				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.93500	118.20366	6.93500	118.18140				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.79000	119.24468	7.79000	119.21952				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.41500	110.30147	5.41500	110.28519				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.95558				0.00	0	
Total SBS47 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 SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.31663				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.71500	105.19864	4.71500	105.18509				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.01000	6.01000	6.01000	111.01032				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.37797				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.06775				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.92672				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.99000	107.03785	4.99000	107.02335				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.78816				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.07725				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.46364				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.24583				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.24841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.31252				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.09440				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.32077				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.85693				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.59416				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.22324				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.19000	313.78661	2.19000	313.75055				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	203.80590				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.03170				0.00	2,000,000,000	2,000,000,000
Total SBT101 SPOT										0.00	2,000,000,000	2,000,000,000
Total For SBT101										0.00	2,000,000,000	2,000,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	105.59422				0.00	12,386,234,400	4,746,200,000
Total SBT102 SPOT										0.00	12,386,234,400	4,746,200,000
Total For SBT102										0.00	12,386,234,400	4,746,200,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.92984				0.00	132,000,000	33,000,000
Total SBT103 SPOT										0.00	132,000,000	33,000,000
Total For SBT103										0.00	132,000,000	33,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT104 On 30/09/2025 Spot Bond					0.00000	105.13622				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.60785				0.00	1,120,000,000	1,120,000,000
Total SBT201 SPOT										0.00	1,120,000,000	1,120,000,000
Total For SBT201										0.00	1,120,000,000	1,120,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.35584				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.47500	110.02401	7.47500	110.00183				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.96863				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.63328				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.76558				0.00	744,800,000	744,800,000
Total SBT207 SPOT										0.00	744,800,000	744,800,000
Total For SBT207										0.00	744,800,000	744,800,000
SBT208 On 28/11/2025 Spot Bond					0.00000	100.39507				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.63294				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.16899				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	100.76556				0.00	0	
Total SLI4 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 SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.46902				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.45030				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.63303				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.46659				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.48937				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.49509				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.45442				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.49509				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.56420				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.54390				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.75665				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.51137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.18110				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.17500	113.75431	7.17500	113.73229				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.34769				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.24884				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.25214				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.45138				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.91759				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.32619				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.33975				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	99.86999				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.02756				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 18/06/2022 Spot Bond					0.00000	100.07163				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.27967				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	100.98597				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.97727				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.30509				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.21118				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.08357				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			6.04000	103.15309	6.04000	103.13606				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			6.04000	103.15309	6.04000	103.13606				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.79500	3.79500	3.79500	141.67063				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.48000	116.41311	7.48000	116.38962				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.18500	86.28022	9.18500	86.25916				0.00	0	
Total SSN021 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 SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.01440				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.27227				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.94971				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.77500	111.20650	6.77500	111.18614				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.99000	104.60191	4.99000	104.58191				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.15289				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.72579				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.57262				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			2.80000	2.80000	2.80000	308.98422				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.75499				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.62982				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.91174				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	185.77988				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.18000	3.18000	3.18000	144.90540				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN060 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	101.89490				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN060 On 31/03/2029 Spot Bond			4.38000	4.38000	4.38000	101.48239				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.51000	4.51000	4.51000	186.24166				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN060 On 28/05/2023 Spot Bond					0.00000	100.24843				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN060 On 28/05/2023 Spot Bond					0.00000	100.24366				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 28/02/2022 Spot Bond					0.00000	100.23186				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.02859				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.02784				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	

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 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.97132				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.97211				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	91.48600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.25496				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.03153				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.61634				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.05500	5.05500	5.05500	207.32811				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.70449				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.61163				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.59613				0.00	0	
Total SSN095 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 SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.20417				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.27279				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.13995				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.00000	89.41225	10.00000	89.38815				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.21014				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	99.89425				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.16369				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN103 On 31/03/2028 Spot Bond			4.55500	89.93351	4.55500	185.72223				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.23500	84.88464	5.23500	203.70635				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.55248				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.49231				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 11/05/2021 Spot Bond					0.00000	100.43146				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN108 On 11/05/2021 Spot Bond					0.00000	100.43146				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN109 On 17/05/2021 Spot Bond					0.00000	100.35536				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.07500	107.62825	8.07500	107.60485				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.34612				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.49500	106.01488	4.49500	106.00188				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.20511				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.29616				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.28367				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.71762				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.65918				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.36177				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.59370				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.91790				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.86753				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.11325				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.92341				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.05663				0.00	0	8,910,000,0€
Total TFS157 SPOT										0.00	0	8,910,000,0€
Total For TFS157										0.00	0	8,910,000,0€
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.82049				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.47823				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.52641				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.78045				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.86264				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.36691				0.00	0	
Total TFS164 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 TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.60586				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.79170				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	100.35485				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.49500	106.94513	4.49500	106.93200				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.79199				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.49500	106.21114	4.49500	106.19810				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.39288				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.50764				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.36670				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.75693				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.81161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.40409				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.61028				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.44858				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.23922				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.32878				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	103.11960				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.22941				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.32495				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.31120				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.35367				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.66761				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	100.74224				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.38299				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.85127				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.36802				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.72815				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.92103				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.50068				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.31556				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.32744				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.57588	8.49000	100.55278				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.32993				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.33056				0.00	0	
Total TH16A5 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 TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.31494				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.32869				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.39294	5.76000	100.37719				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.34242				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.36489				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.36614				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.36177				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.39171				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.38361				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.49568				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.54849				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.51743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.95047				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.51500	103.78831	6.51500	103.77023				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.67500	106.02460	7.67500	106.00291				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.13019				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.12998				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.95500	108.24288	7.95500	108.21968				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.45560				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.98116				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.23293				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.53048				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.35500	112.03747	7.35500	112.01512			516,604,903,000.00		70,238,600	1,279,110,500
Total TN23 SPOT									516,604,903,000.00		70,238,600	1,279,110,500
Total For TN23									516,604,903,000.00		70,238,600	1,279,110,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN23/R On 06/11/2023 Spot Bond			100.00000	25.04127	100.00000	24.98523			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.92500	102.76037	8.92500	102.73558		7,143,043,425,000.00		800,341,000	8,073,658,000
Total TN25 SPOT								7,143,043,425,000.00		800,341,000	8,073,658,000
Total For TN25								7,143,043,425,000.00		800,341,000	8,073,658,000
TN25/R On 19/08/2025 Spot Bond			100.00000	12.59322	100.00000	12.56504			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.28500	101.14634	9.28500	101.12099		697,632,189,000.00		75,135,400	10,505,031,900
Total TN27 SPOT								697,632,189,000.00		75,135,400	10,505,031,900
Total For TN27								697,632,189,000.00		75,135,400	10,505,031,900
TN27/R On 14/11/2027 Spot Bond			100.00000	12.16169	100.00000	12.13448			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.94500	102.00256	10.94500	101.97270		41,591,000,000,000.00		3,800,000,000	5,000,000,000
Total TN30 SPOT								41,591,000,000,000.00		3,800,000,000	5,000,000,000
Total For TN30								41,591,000,000,000.00		3,800,000,000	5,000,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.09197	8.00000	121.06587			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.42500	92.50262	12.42500	92.47199			0.00	0	3,250,000,000
Total TN40 SPOT									0.00	0	3,250,000,000
Total For TN40									0.00	0	3,250,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.71023	10.75000	104.68011			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	99.26347			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.48500	107.01685	6.48500	106.99798		6,826,161,583,000.00		1,052,607,800	526,303,900
Total TRA3A4 SPOT								6,826,161,583,000.00		1,052,607,800	526,303,900
Total For TRA3A4								6,826,161,583,000.00		1,052,607,800	526,303,900
TRA3A On 14/11/2022 Spot Bond					0.00000	100.43448			0.00	0	
Total TRA3A7 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 TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.56926			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.49991			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.62717			0.00	0	
Total TRA4A2 SPOT									0.00	0	
Total For TRA4A2									0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.94438			0.00	0	
Total TRA4A3 SPOT									0.00	0	
Total For TRA4A3									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.77500	110.63638	6.77500	110.61614		3,739,800,000,000.00	552,000,000	276,000,000	
Total TRA4A4 SPOT								3,739,800,000,000.00	552,000,000	276,000,000	
Total For TRA4A4								3,739,800,000,000.00	552,000,000	276,000,000	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.89644			0.00	0	
Total TRA4A6 SPOT									0.00	0	
Total For TRA4A6									0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.94438			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.68309	8.62000	103.65906			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.16519			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.00506			0.00	0	
Total TRA4B2 SPOT									0.00	0	
Total For TRA4B2									0.00	0	
TSP24: On 18/03/2021 Spot Bond					0.00000	99.98161			0.00	0	
Total TSP244 SPOT									0.00	0	
Total For TSP244									0.00	0	
TSP24: On 08/04/2021 Spot Bond					0.00000	99.61178			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	99.43654				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	98.37413				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP250 On 06/09/2021 Spot Bond					0.00000	97.88086				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	97.96366				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	99.75239				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	99.34579				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.25554				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.08582				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP256 On 14/02/2022 Spot Bond					0.00000	95.69014				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.13052				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP258 On 16/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.71575				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.92845				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.82513				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.91566				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC359 On 18/03/2021 Spot Bond					0.00000	101.04416				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC360 On 13/04/2021 Spot Bond					0.00000	100.71224				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC361 On 20/04/2021 Spot Bond					0.00000	100.63122				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC362 On 26/04/2021 Spot Bond					0.00000	100.55370				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC363 On 30/04/2021 Spot Bond					0.00000	100.52305				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC364 On 11/05/2021 Spot Bond					0.00000	100.40064				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC365 On 18/05/2021 Spot Bond					0.00000	100.32115				0.00	0	
Total TWC365 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 TWC365									0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.21145			0.00	0	
Total TWC366 SPOT									0.00	0	
Total For TWC366									0.00	0	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.06644			0.00	0	
Total TWC367 SPOT									0.00	0	
Total For TWC367									0.00	0	
UG26 On 09/03/2026 Spot Bond			9.65500	106.68935	9.65500	106.66202			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.98475			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.79750			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.65115			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.23958			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.32137			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.42346			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.43970			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.31808			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.12481			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			5.20000	103.45356	5.20000	103.43897				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	87.48280	100.00000	87.28261				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.08e+017	774,556,951,700	273,569,192,80
Total for SPOT :										1.08e+017	774,556,951,700	273,569,192,80
Total Futures										1.08e+017	774,556,957,647	273,570,257,21
Total Options										134 347.72	87	156,07
Grand Total:										1.08e+017	774,556,957,734	273,570,413,25