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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2021

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			11.87514	73.16456	11.78932	73.60184			0.00	0	35
ES33 On 05/08/2021 Bond Future			12.14542	73.95993	12.05562	74.40298			0.00	0	
ES33 On 04/11/2021 Bond Future			12.41803	71.01376	12.32414	71.46256			0.00	0	
ES33 On 03/02/2022 Bond Future			12.71098	71.83030	12.61271	72.28466			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 06/05/2021 Bond Future			12.38439	71.52464	12.29851	72.00791			0.00	0	4,77
ES42 On 05/08/2021 Bond Future			12.64182	72.30264	12.55177	72.79226			0.00	0	
ES42 On 04/11/2021 Bond Future			12.90375	68.85541	12.80930	69.35131			0.00	0	
ES42 On 03/02/2022 Bond Future			13.17570	69.64769	13.07668	70.14971			0.00	0	
Total ES42 Future									0.00	0	4,77
Total For ES42									0.00	0	4,77
I2025 On 06/05/2021 Bond Future			150.29601	150.29601	150.51420	150.51420			45,088,803.00	300	8,05
I2025 On 05/08/2021 Bond Future			150.43683	150.43683	150.65956	150.65956			0.00	0	
I2025 On 04/11/2021 Bond Future			152.15865	152.15865	152.38552	152.38552			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/02/2022	Bond Future			152.38500	152.38500	152.61528	152.61528			0.00	0	
Total I2025 Future												45,088,803.00	300	8,05
Total For I2025												45,088,803.00	300	8,05
I2029	On	06/05/2021	Bond Future			107.47680	107.47680	107.46013	107.46013			0.00	0	2,43
I2029	On	05/08/2021	Bond Future			108.67190	108.67190	108.65661	108.65661			0.00	0	
I2029	On	04/11/2021	Bond Future			108.76510	108.76510	108.75078	108.75078			0.00	0	
I2029	On	03/02/2022	Bond Future			110.04033	110.04033	110.02638	110.02638			0.00	0	
Total I2029 Future												0.00	0	2,43
Total For I2029												0.00	0	2,43
I2033	On	06/05/2021	Bond Future			102.32565	102.32565	102.30407	102.30407			14,325,591.00	140	9,58
I2033	On	05/08/2021	Bond Future			103.46343	103.46343	103.44316	103.44316			0.00	0	
I2033	On	04/11/2021	Bond Future			103.42274	103.42274	103.40318	103.40318			0.00	0	
I2033	On	03/02/2022	Bond Future			104.63521	104.63521	104.61603	104.61603			0.00	0	
Total I2033 Future												14,325,591.00	140	9,58
Total For I2033												14,325,591.00	140	9,58
I2038	On	06/05/2021	Bond Future			115.44087	115.44087	115.41376	115.41376			20,779,356.60	180	7,98
I2038	On	05/08/2021	Bond Future			115.00276	115.00276	114.97694	114.97694			0.00	0	
I2038	On	04/11/2021	Bond Future			116.31926	116.31926	116.29443	116.29443			0.00	0	
I2038	On	03/02/2022	Bond Future			115.93089	115.93089	115.90626	115.90626			0.00	0	
Total I2038 Future												20,779,356.60	180	7,98
Total For I2038												20,779,356.60	180	7,98
I2046	On	06/05/2021	Bond Future			103.81174	103.81174	103.78609	103.78609			0.00	0	14,85
I2046	On	05/08/2021	Bond Future			104.96609	104.96609	104.94178	104.94178			0.00	0	
I2046	On	04/11/2021	Bond Future			104.35966	104.35966	104.33639	104.33639			0.00	0	
I2046	On	03/02/2022	Bond Future			105.58345	105.58345	105.56029	105.56029			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			106.96945	106.96945	106.94416	106.94416			0.00	0	10,98
I2050	On	05/08/2021	Bond Future			106.23123	106.23123	106.20701	106.20701			0.00	0	
I2050	On	04/11/2021	Bond Future			107.44714	107.44714	107.42405	107.42405			0.00	0	
I2050	On	03/02/2022	Bond Future			106.75909	106.75909	106.73628	106.73628			0.00	0	
Total I2050 Future												0.00	0	10,98
Total For I2050												0.00	0	10,98
R186	On	06/05/2021	Bond Future			7.49389	117.62030	7.40924	118.03529		7.00	58,810,150.00	500	107,14
R186	On	05/08/2021	Bond Future			7.68622	113.61780	7.59590	114.03895		6.92	0.00	0	
R186	On	04/11/2021	Bond Future			7.87810	114.89204	7.78175	115.31915		6.75	0.00	0	
R186	On	03/02/2022	Bond Future			8.08976	110.93075	7.98679	111.36341		7.00	0.00	0	

Contract 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												58,810,150.00	500	107,14
R186	On	06/05/2021	Bond Future	10.77	Call			15,107.70000	15.10770	14,692,710	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,148.73000	15.14873	14,733,740	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			15,066.65000	15.06665	14,651,660	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	7.61	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			778.82000	0.77882	977,920	7.04	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,711.31000	1.71131	1,495,420	7.04	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			929.49000	0.92949	793,400	6.94	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,467.84000	1.46784	1,746,740	6.94	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			5,111.88000	5.11188	4,843,470	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			450.52000	0.45052	603,260	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,149.62000	5.14962	4,878,370	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			443.96000	0.44396	593,860	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,074.37000	5.07437	4,808,650	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			457.35000	0.45735	612,780	7.48	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,083.73000	3.08373	2,998,300	6.88	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,724.49000	1.72449	2,066,170	6.88	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,110.30000	3.11030	3,024,130	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,707.32000	1.70732	2,048,260	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,136.98000	3.13698	3,050,080	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,690.27000	1.69027	2,030,480	6.89	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,452.06000	4.45206	4,879,130	6.75	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,481.39000	1.48139	1,476,320	6.75	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,422.45000	4.42245	4,850,040	6.75	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,453.61000	1.45361	1,447,110	6.74	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,481.78000	4.48178	4,907,940	6.74	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,467.45000	1.46745	1,461,860	6.75	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												58,810,150.00	500	132,32
R197	On	06/05/2021	Bond Future			319.45736	319.45736	319.39160	319.39160			223,620,152.00	700	2,77
R197	On	05/08/2021	Bond Future			315.00542	315.00542	314.94342	314.94342			0.00	0	
R197	On	04/11/2021	Bond Future			318.61137	318.61137	318.55204	318.55204			0.00	0	
R197	On	03/02/2022	Bond Future			314.24690	314.24690	314.18841	314.18841			0.00	0	
Total R197 Future												223,620,152.00	700	2,77
Total For R197												223,620,152.00	700	2,77
R202	On	06/05/2021	Bond Future			228.26424	228.26424	228.21465	228.21465			0.00	0	9,14
R202	On	05/08/2021	Bond Future			226.55094	226.55094	226.50406	226.50406			0.00	0	

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			229.14404	229.14404	229.09901	229.09901			0.00	0	
R202	On	03/02/2022	Bond Future			227.52821	227.52821	227.48363	227.48363			0.00	0	
Total R202 Future												0.00	0	9,15
Total For R202												0.00	0	9,15
R2023	On	06/05/2021	Bond Future			5.41346	105.46970	5.39946	105.49411		1.78	0.00	0	40,64
R2023	On	05/08/2021	Bond Future			5.59388	106.61620	5.57645	106.64237		1.91	0.00	0	
R2023	On	04/11/2021	Bond Future			5.80201	103.90311	5.78019	103.93070		1.81	0.00	0	
R2023	On	03/02/2022	Bond Future			6.10545	105.09740	6.07756	105.12587		1.59	0.00	0	
Total R2023 Future												0.00	0	40,64
R2023	On	06/05/2021	Bond Future	7.57	Call			3,696.60000	3.69660	3,672,200	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.02000	0.00002	0,030	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,713.23000	3.71323	3,688,830	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.02000	0.00002	0,030	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,679.97000	3.67997	3,655,570	2.62	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.02000	0.00002	0,030	2.62	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			689.88000	0.68988	732,860	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			276.36000	0.27636	293,190	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			707.80000	0.70780	750,800	1.84	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			282.47000	0.28247	299,290	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			698.80000	0.69880	741,790	1.85	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			288.65000	0.28865	305,460	1.85	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			147.67000	0.14767	137,020	1.55	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,243.86000	1.24386	1,260,800	1.55	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			142.61000	0.14261	130,640	1.54	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,264.48000	1.26448	1,280,100	1.54	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			145.12000	0.14512	133,920	1.55	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,254.15000	1.25415	1,270,540	1.55	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,224.24000	1.22424	1,245,540	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			190.13000	0.19013	183,490	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,216.25000	1.21625	1,238,080	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			185.40000	0.18540	177,410	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,232.25000	1.23225	1,252,730	1.41	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			187.75000	0.18775	180,580	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			9.45188	93.68936	9.29728	94.54916		12.03	187,378.72	2	115,34
R2030	On	05/08/2021	Bond Future			9.67414	90.70270	9.51203	91.57318		12.00	0.00	0	
R2030	On	04/11/2021	Bond Future			9.88600	91.72034	9.71639	92.60155		11.66	0.00	0	
R2030	On	03/02/2022	Bond Future			10.11672	88.77063	9.93889	89.66248		12.11	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
Total R2030 Future												187,378.72	2	115,34
R2030	On	06/05/2021	Bond Future	11.70	Call			12,265.19000	12.26519	11,408,750	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			1.84000	0.00184	5,200	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			1.92000	0.00192	5,400	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			749.52000	0.74952	615,900	11.83	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			2,719.29000	2.71929	3,445,470	11.83	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			5,584.81000	5.58481	6,410,970	11.42	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			142.84000	0.14284	109,200	11.42	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			3,090.70000	3.09070	3,842,060	11.76	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			601.63000	0.60163	493,190	11.76	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			664.53000	0.66453	545,300	11.79	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			2,922.35000	2.92235	3,662,920	11.79	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			841.74000	0.84174	692,710	11.87	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			2,524.60000	2.52460	3,235,370	11.87	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,425.51000	1.42551	1,171,400	12.03	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			1,690.54000	1.69054	2,296,230	12.03	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,712.69000	1.71269	1,412,020	12.11	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			1,418.33000	1.41833	1,977,460	12.11	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			3,487.92000	3.48792	4,261,020	11.70	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			475.87000	0.47587	389,170	11.70	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			1,633.36000	1.63336	2,229,890	12.05	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,480.56000	1.48056	1,217,290	12.05	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			8,708.42000	8.70842	7,882,050	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			31.52000	0.03152	64,950	13.19	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			3,837.83000	3.83783	3,294,420	12.72	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			437.00000	0.43700	753,390	12.72	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,345.34000	1.34534	1,105,090	12.01	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			1,779.05000	1.77905	2,398,600	12.01	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,861.94000	7.86194	8,713,270	11.36	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			34.44000	0.03444	25,970	11.36	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			7,696.67000	7.69667	6,893,650	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			61.62000	0.06162	118,400	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			4,368.16000	4.36816	3,780,570	12.89	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			12,311.56000	12.31156	11,454,990	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			1.77000	0.00177	5,000	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			12,218.79000	12.21879	11,362,470	13.19	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			330.73000	0.33073	602,940	12.89	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,997.87000	1.99787	2,648,450	11.97	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			1,169.04000	1.16904	959,820	11.97	0.00	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
R2030	On	05/08/2021	Bond Future	7.70	Put			10,653.76000	10.65376	11,507,560	11.38	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			12,769.19000	12.76919	11,944,770	13.02	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			2,007.38000	2.00738	2,530,990	12.16	0.00	0	4;
R2030	On	05/08/2021	Bond Future	10.30	Call			5,221.56000	5.22156	4,744,050	12.76	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			1,089.36000	1.08936	1,482,330	12.76	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			5,067.74000	5.06774	5,832,410	11.55	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			999.85000	0.99985	894,040	11.55	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Call			5,653.60000	5.65360	5,148,810	12.91	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			150.40000	0.15040	133,720	11.38	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			4,388.32000	4.38832	5,120,790	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,285.55000	1.28555	1,147,540	11.66	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			2,747.77000	2.74777	3,355,160	11.97	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,411.83000	2.41183	2,148,740	11.97	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put			963.96000	0.96396	1,329,650	12.91	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			71.16000	0.07116	117,220	13.02	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call			5,693.34000	5.69334	5,185,970	12.92	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			953.25000	0.95325	1,316,360	12.92	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			5,733.15000	5.73315	5,223,400	12.93	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			942.65000	0.94265	1,303,380	12.93	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put			4,861.66000	4.86166	5,617,350	11.58	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,078.94000	1.07894	964,150	11.58	0.00	0	4;
R2030	On	05/08/2021	Bond Future	10.15	Call			4,653.04000	4.65304	4,212,930	12.58	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			1,288.51000	1.28851	1,718,880	12.58	0.00	0	4;
R2030	On	05/08/2021	Bond Future	9.75	Call			3,281.52000	3.28152	2,934,650	12.16	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,252.79000	1.25279	1,155,950	11.07	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			9,178.20000	9.17820	8,530,500	12.58	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,558.44000	1.55844	2,022,050	12.42	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,006.32000	6.00632	5,592,650	12.39	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			3,742.66000	3.74266	3,463,160	11.76	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put			8,676.05000	8.67605	9,511,690	11.06	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			690.45000	0.69045	644,880	11.06	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			6,379.55000	6.37955	7,163,920	11.07	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			2,789.21000	2.78921	3,390,920	11.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			1,583.61000	1.58361	2,051,150	12.39	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			717.42000	0.71742	950,930	12.58	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			6,042.68000	6.04268	5,627,040	12.41	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,570.98000	1.57098	2,036,550	12.41	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,079.10000	6.07910	5,661,500	12.42	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			4,741.14000	4.74114	5,493,100	11.33	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			1,988.71000	1.98871	1,859,460	11.33	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			8,498.94000	8.49894	7,882,770	12.58	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			872.37000	0.87237	1,137,410	12.58	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,570.36000	2.57036	2,482,900	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			5,186.97000	5.18697	5,991,360	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,592.11000	2.59211	2,503,110	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			4,192.90000	4.19290	4,932,460	11.98	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,401.66000	2.40166	2,326,060	11.71	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			5,156.37000	5.15637	5,959,220	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			5,438.49000	5.43849	6,254,740	11.71	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,613.62000	2.61362	2,523,110	11.78	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			5,125.56000	5.12556	5,926,900	11.78	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			9,292.85000	9.29285	10,163,790	11.50	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,017.47000	1.01747	996,560	11.50	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			3,386.26000	3.38626	3,233,970	11.98	0.00	0	
Total R2030 Option												0.00	0	21,34
Total For R2030												187,378.72	2	136,65
R2032	On	06/05/2021	Bond Future			10.21558	88.16829	10.06263	89.07847		14.42	403,281,758.46	4,574	137,65
R2032	On	05/08/2021	Bond Future			10.43643	89.12673	10.27669	90.04822		13.92	0.00	0	
R2032	On	04/11/2021	Bond Future			10.65723	85.98044	10.49047	86.91338		14.13	0.00	0	
R2032	On	03/02/2022	Bond Future			10.89136	86.96909	10.71718	87.91323		13.96	0.00	0	
Total R2032 Future												403,281,758.46	4,574	137,65
R2032	On	06/05/2021	Bond Future	12.11	Call			11,200.81000	11.20081	10,309,650	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			11.97000	0.01197	30,990	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			11,250.10000	11.25010	10,358,420	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,668.77000	2.66877	2,272,210	14.79	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.12	Put			11.56000	0.01156	30,060	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			11,151.48000	11.15148	10,260,840	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			12.40000	0.01240	31,940	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			13,431.97000	13.43197	12,526,640	15.90	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			2.13000	0.00213	6,980	15.90	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			1,086.04000	1.08604	1,599,660	14.79	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			6,949.35000	6.94935	6,394,370	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			951.95000	0.95195	1,318,460	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			6,992.33000	6.99233	6,432,260	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			942.24000	0.94224	1,303,660	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			6,906.41000	6.90641	6,356,560	15.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			961.75000	0.96175	1,333,390	15.12	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			8,037.22000	8.03722	8,936,450	13.36	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,147.52000	1.14752	1,113,810	13.36	0.00	0	70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.70	Call		7.89468000	7.89468	7,388,300	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		451.27000	0.45127	650,670	15.25	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,934.94000	7.93494	7,423,120	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,428.70000	1.42870	1,855,260	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,418.31000	1.41831	1,839,430	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,854.67000	7.85467	7,353,540	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,439.38000	1.43938	1,871,190	15.25	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		5,789.15000	5.78915	6,670,040	13.61	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		1,955.54000	1.95554	1,903,490	13.61	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		12,279.05000	12.27905	11,545,510	15.25	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		908.30000	0.90830	951,320	13.27	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call		4,068.33000	4.06833	3,964,790	13.90	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		4,381.39000	4.38139	5,221,990	13.90	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,477.22000	3.47722	3,415,960	13.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		5,069.76000	5.06976	5,956,370	13.73	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		3,503.01000	3.50301	3,440,020	13.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		4,979.25000	4.97925	5,860,400	13.75	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,451.20000	3.45120	3,391,980	13.74	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		7,244.67000	7.24467	8,185,260	13.31	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		11,598.96000	11.59896	12,586,120	13.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		10,378.57000	10.37857	11,357,750	13.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,144.51000	1.14451	1,179,550	13.27	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		2,089.44000	2.08944	2,085,890	13.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		5,039.33000	5.03933	5,924,250	13.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		5,009.38000	5.00938	5,892,260	13.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,425.61000	3.42561	3,368,080	13.73	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,743.80000	2.74380	2,735,160	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		5,976.41000	5.97641	6,911,910	13.54	0.00	0	9
Total R2032 Option											0.00	0	4,45
Total For R2032											403,281,758.46	4,574	142,10
R2035	On	06/05/2021	Bond Future			10.94910	87.11403	10.87187	87.60068	16.36	89,640,336.87	1,029	101,54
R2035	On	05/08/2021	Bond Future			11.17740	88.06099	11.09668	88.55417	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future			11.40524	84.57272	11.32097	85.07244	16.23	0.00	0	
R2035	On	03/02/2022	Bond Future			11.65025	85.54513	11.56219	86.05101	15.94	0.00	0	
Total R2035 Future											89,640,336.87	1,029	101,54
R2035	On	06/05/2021	Bond Future	12.36	Call		8,803.79000	8.80379	8,391,800	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		97.02000	0.09702	171,680	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		1,417.03000	1.41703	1,845,560	16.75	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		1,012.85000	1.01285	1,067,900	16.13	0.00	0	

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		3,085.22000	3.08522	3,626,920	16.13	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		5,688.22000	5.68822	6,238,280	15.36	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		703.70000	0.70370	776,710	15.92	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		1,189.09000	1.18909	1,593,620	16.92	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,922.93000	2.92293	2,840,810	16.92	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		11,613.46000	11.61346	11,150,140	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		99.68000	0.09968	175,740	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		2,533.43000	2.53343	2,475,310	16.75	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,713.36000	1.71336	1,713,130	16.43	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		4,710.58000	4.71058	4,514,910	17.71	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		571.92000	0.57192	862,900	17.71	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		10,904.59000	10.90459	10,450,150	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		249.89000	0.24989	313,300	15.36	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		3,766.74000	3.76674	4,326,400	15.92	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		232.23000	0.23223	365,220	18.13	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		3,643.14000	3.64314	3,514,770	17.23	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		874.70000	0.87470	1,232,980	17.23	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put		4,588.56000	4.58856	5,153,910	15.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		19.10000	0.01910	42,430	18.13	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		2,106.15000	2.10615	2,592,570	16.43	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		8,855.18000	8.85518	8,441,820	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		94.41000	0.09441	167,700	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		8,752.40000	8.75240	8,341,810	18.13	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		450.88000	0.45088	529,580	15.68	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put		29.62000	0.02962	61,830	18.13	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		7,068.97000	7.06897	6,715,310	18.13	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		49,653.10000	49.65310	50,146,280	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		49,536.52000	49.53652	50,029,700	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,492.51000	2.49251	2,986,150	16.31	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		2,271.82000	2.27182	2,354,840	15.70	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,311.41000	4.31141	4,887,610	15.70	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		7,801.53000	7.80153	8,368,850	14.86	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		49,769.81000	49.76981	50,262,990	14.84	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		801.56000	0.80156	875,700	14.86	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		4,145.58000	4.14558	4,146,040	16.31	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		464.25000	0.46425	663,770	17.51	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,406.81000	5.40681	5,517,560	16.74	0.00	0	

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		2,907.55000	2.90755	3,518,020	16.74	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		3,280.65000	3.28065	3,464,810	16.08	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		4,734.08000	4.73408	5,417,960	16.08	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		8,291.07000	8.29107	8,957,240	15.31	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,407.39000	1.40739	1,573,840	15.31	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		8,394.56000	8.39456	8,301,780	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,678.02000	1.67802	2,084,960	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,432.27000	8.43227	8,337,780	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,663.12000	1.66312	2,068,350	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,356.89000	8.35689	8,265,830	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		8,871.49000	8.87149	9,535,250	15.31	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,248.80000	1.24880	1,412,840	15.31	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		6,446.24000	6.44624	7,165,480	15.66	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,114.46000	2.11446	2,333,980	15.66	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		13,592.22000	13.59222	13,292,020	17.51	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,693.02000	1.69302	2,101,680	17.51	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		3,695.72000	3.69572	3,955,300	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		5,705.45000	5.70545	6,470,910	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,001.25000	1.00125	1,204,060	15.17	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		3,722.89000	3.72289	3,981,410	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		5,672.88000	5.67288	6,437,280	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		3,749.82000	3.74982	4,007,290	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		5,640.14000	5.64014	6,403,490	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		4,165.15000	4.16515	4,410,190	15.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		5,167.63000	5.16763	5,918,550	15.85	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,350.41000	2.35041	2,618,050	15.28	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		7,869.23000	7.86923	8,642,750	15.28	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		12,851.49000	12.85149	13,560,180	15.17	0.00	0	
Total R2035 Option											0.00	0	14,81
Total For R2035											89,640,336.87	1,029	116,35
R2037	On	06/05/2021	Bond Future			11.19635	82.57977	11.09880	83.18874	17.50	74,156,633.46	898	131,4
R2037	On	05/08/2021	Bond Future			11.42726	79.22196	11.32531	79.83883	17.90	0.00	0	
R2037	On	04/11/2021	Bond Future			11.64582	80.11106	11.53960	80.73567	17.34	0.00	0	
R2037	On	03/02/2022	Bond Future			11.88090	76.77780	11.77003	77.41006	17.97	0.00	0	
Total R2037 Future											74,156,633.46	898	131,41
R2037	On	06/05/2021	Bond Future	12.43	Call		7,906.56000	7.90656	7,414,410	19.39	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		164.37000	0.16437	281,190	19.39	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,956.34000	7.95634	7,462,290	19.39	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		160.37000	0.16037	275,290	19.39	0.00	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		7,856.82000	7.85682	7,366,590	19.39	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		168.46000	0.16846	287,200	19.39	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,345.70000	1.34570	1,761,620	19.47	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,763.92000	6.76392	6,573,690	19.47	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,370.25000	1.37025	1,796,890	19.47	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,806.16000	6.80616	6,610,640	19.47	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,357.84000	1.35784	1,779,190	19.47	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,848.60000	6.84860	6,647,650	19.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,716.43000	8.71643	8,519,130	18.71	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		1,613.40000	1.61340	2,040,710	18.71	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,642.39000	8.64239	8,448,810	18.71	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		1,641.79000	1.64179	2,072,820	18.71	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,679.39000	8.67939	8,483,940	18.71	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1,627.55000	1.62755	2,056,710	18.71	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		5,658.17000	5.65817	6,491,930	17.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,874.66000	3.87466	4,075,150	17.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		5,625.77000	5.62577	6,458,520	17.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,820.48000	3.82048	4,023,270	17.71	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		5,690.44000	5.69044	6,525,490	17.71	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,847.67000	3.84767	4,049,170	17.72	0.00	0	
Total R2037 Option											0.00	0	
Total For R2037											74,156,633.46	898	131,41
R2040	On	06/05/2021	Bond Future			11.32407	84.54164	11.23142	85.15597	17.90	0.00	0	79.95
R2040	On	05/08/2021	Bond Future			11.55064	80.95485	11.45375	81.57714	18.50	0.00	0	
R2040	On	04/11/2021	Bond Future			11.76478	81.86342	11.66376	82.49365	17.91	0.00	0	
R2040	On	03/02/2022	Bond Future			11.99496	78.30010	11.88946	78.93799	18.45	0.00	0	
Total R2040 Future											0.00	0	79.95
R2040	On	06/05/2021	Bond Future	12.43	Call		7,638.36000	7.63836	7,180,120	19.94	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		226.02000	0.22602	382,110	19.94	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		7,690.25000	7.69025	7,229,640	19.94	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,128.21000	1.12821	1,541,480	18.41	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		3,401.92000	3.40192	3,200,860	18.41	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		12,561.28000	12.56128	11,972,140	19.94	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		220.67000	0.22067	374,390	19.94	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,586.53000	7.58653	7,130,670	19.94	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		16.38000	0.01638	41,570	19.94	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		231.49000	0.23149	389,960	19.94	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		3,640.91000	3.64091	4,272,450	17.23	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		892.34000	0.89234	909,550	17.23	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		1,365.44000	1.36544	1,718,960	20.12	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		7,630.17000	7.63017	7,359,520	20.14	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,353.51000	1.35351	1,705,150	20.14	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,540.71000	7.54071	7,273,830	20.10	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		3,177.78000	3.17778	3,725,260	18.56	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		3,795.99000	3.79599	3,721,180	18.56	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		17,759.35000	17.75935	17,181,200	20.16	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,377.64000	1.37764	1,733,050	20.10	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		57.64000	0.05764	101,780	20.16	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		7,585.34000	7.58534	7,316,570	20.12	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		4,926.60000	4.92660	5,558,770	17.96	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,248.79000	2.24879	2,258,670	17.96	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,739.16000	1.73916	2,231,410	19.31	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,971.47000	8.97147	8,831,440	19.31	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,723.99000	1.72399	2,214,190	19.31	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,894.17000	8.89417	8,758,240	19.31	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,754.44000	1.75444	2,248,740	19.31	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,932.80000	8.93280	8,794,820	19.31	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,026.52000	4.02652	4,210,190	18.08	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		5,946.65000	5.94665	6,768,210	18.08	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,055.03000	4.05503	4,237,370	18.09	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		5,911.95000	5.91195	6,732,180	18.09	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3,998.10000	3.99810	4,182,810	18.07	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		5,981.52000	5.98152	6,804,120	18.07	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											0.00	0	83,50
R2044	On	06/05/2021	Bond Future			11.37465	81.18052	11.28674	81.76612	18.78	1,623,610.40	20	62,00
R2044	On	05/08/2021	Bond Future			11.59269	77.68235	11.50072	78.27553	19.43	0.00	0	
R2044	On	04/11/2021	Bond Future			11.79850	78.55421	11.70257	79.15498	18.78	0.00	0	
R2044	On	03/02/2022	Bond Future			12.01952	75.07797	11.91929	75.68605	19.34	0.00	0	
Total R2044 Future											1,623,610.40	20	62,00
R2044	On	06/05/2021	Bond Future	12.44	Call		7,386.02000	7.38602	6,973,840	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		252.69000	0.25269	426,110	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,438.38000	7.43838	7,022,460	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		248.08000	0.24808	417,760	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		508.26000	0.50826	601,180	17.79	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		2,417.42000	2.41742	2,359,640	19.00	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		1,664.32000	1.66432	2,192,140	19.00	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		4,085.75000	4.08575	3,906,200	19.79	0.00	0	

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		2,674.65000	2.67465	3,297,090	18.56	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		7,700.39000	7.70039	7,266,460	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		226.39000	0.22639	378,060	20.94	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		4,616.39000	4.61639	4,398,890	20.06	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		257.34000	0.25734	434,600	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		4,612.71000	4.61271	5,291,230	17.79	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,333.62000	7.33362	6,925,280	20.94	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		679.72000	0.67972	1,047,820	20.06	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		1,809.16000	1.80916	2,353,340	18.93	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,231.30000	2.23130	2,189,880	18.93	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		830.30000	0.83030	1,236,350	19.79	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,405.92000	1.40592	1,442,760	18.56	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,239.25000	1.23925	1,617,100	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,898.99000	7.89899	7,678,480	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,228.23000	1.22823	1,600,900	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,809.54000	7.80954	7,599,560	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,250.24000	1.25024	1,633,440	21.16	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,854.32000	7.85432	7,638,990	21.16	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,746.24000	8.74624	8,674,670	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,787.28000	1.78728	2,316,480	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,788.01000	8.78801	8,710,590	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,775.57000	1.77557	2,298,920	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,704.70000	8.70470	8,638,800	20.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,799.29000	1.79929	2,334,160	20.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		5,990.70000	5.99070	6,794,190	18.98	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,003.15000	4.00315	4,200,820	18.96	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		6,061.34000	6.06134	6,867,090	18.96	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,031.49000	4.03149	4,228,180	18.97	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		6,025.78000	6.02578	6,830,550	18.97	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,060.22000	4.06022	4,255,630	18.98	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											1,623,610.40	20	80,60
R2048	On	06/05/2021	Bond Future			11.29654	80.32589	11.20801	80.93195	19.12	2,249,124.92	28	137,17
R2048	On	05/08/2021	Bond Future			11.50050	81.19901	11.40794	81.81286	18.81	0.00	0	
R2048	On	04/11/2021	Bond Future			11.70287	77.69695	11.60623	78.31853	19.19	0.00	0	
R2048	On	03/02/2022	Bond Future			11.91948	78.59033	11.81841	79.21948	18.60	0.00	0	
Total R2048 Future											2,249,124.92	28	137,17
R2048	On	06/05/2021	Bond Future	12.35	Call		7,481.99000	7.48199	7,049,370	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		254.91000	0.25491	428,350	21.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	06/05/2021	Bond Future	12.36	Call		7,534.04000	7.53404	7,098,880	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		853.27000	0.85327	888,290	18.28	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	12.36	Put		248.96000	0.24896	419,860	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		7,429.98000	7.42998	6,999,910	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		260.99000	0.26099	436,980	21.38	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Put		7,632.13000	7.63213	8,273,050	16.91	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		105.86000	0.10586	140,720	16.91	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	10.80	Put		3,756.52000	3.75652	4,397,600	18.28	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Put		7,001.90000	7.00190	7,683,250	17.49	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,255.26000	1.25526	1,322,760	17.49	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.51	Call		8,061.79000	8.06179	7,791,270	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,277.73000	1.27773	1,621,060	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		8,104.17000	8.10417	7,831,610	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,263.47000	1.26347	1,604,760	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		8,019.31000	8.01931	7,750,830	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,291.98000	1.29198	1,637,350	20.50	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		5,491.01000	5.49101	6,145,760	18.00	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		1,962.80000	1.96280	2,003,700	18.00	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.00	Put		10,974.43000	10.97443	11,656,700	17.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		461.59000	0.46159	530,010	17.32	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.30	Put		8,848.24000	8.84824	9,537,010	17.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		775.62000	0.77562	850,540	17.32	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.84	Put		1,739.72000	1.73972	2,252,330	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		9,084.78000	9.08478	8,973,690	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,724.50000	1.72450	2,234,990	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		9,007.19000	9.00719	8,900,340	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,755.05000	1.75505	2,269,780	20.69	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		9,045.97000	9.04597	8,937,000	20.69	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		3,935.98000	3.93598	4,215,620	18.36	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		6,112.97000	6.11297	7,021,760	18.36	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		3,965.40000	3.96540	4,243,770	18.37	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		6,076.47000	6.07647	6,983,990	18.37	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		3,906.95000	3.90695	4,187,840	18.36	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		6,149.97000	6.14997	7,060,010	18.36	0.00	0	
Total R2048 Option											0.00	0	7,60
Total For R2048											2,249,124.92	28	144,77
R209	On	06/05/2021	Bond Future			10.85037	67.08099	10.76326	67.55827	19.28	77,813,948.40	1,160	26,58
R209	On	05/08/2021	Bond Future			11.05081	67.81017	10.96017	68.29379	18.44	0.00	0	
R209	On	04/11/2021	Bond Future			11.24967	65.42987	11.15545	65.91972	18.81	30,097,740.20	460	2,20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/02/2022	Bond Future			11.45825	66.18221	11.36030	66.67811		18.71	0.00	0	
Total R209 Future												107,911,688.60	1,620	28,85
R209	On	06/05/2021	Bond Future	12.23	Call			7,533.80000	7.53380	7,124,850	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			114.63000	0.11463	182,960	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			7,577.33000	7.57733	7,167,210	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			7,596.91000	7.59691	8,083,060	18.27	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			86.92000	0.08692	95,790	18.27	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put			3,162.30000	3.16230	3,632,530	18.87	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			829.46000	0.82946	822,410	18.87	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call			1,349.50000	1.34950	1,301,110	19.14	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			6,117.95000	6.11795	6,603,480	18.27	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			186.07000	0.18607	194,320	18.27	194,320.00	1,000	4,01
R209	On	06/05/2021	Bond Future	11.00	Call			2,497.03000	2.49703	2,358,270	19.58	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			1,211.33000	1.21133	1,549,850	19.58	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			4,763.87000	4.76387	5,253,720	18.47	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			117.51000	0.11751	187,040	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			4,804.93000	4.80493	4,532,440	20.78	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			417.07000	0.41707	621,860	20.78	0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put			3,580.23000	3.58023	4,061,190	18.75	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			665.40000	0.66540	669,080	18.75	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call			3,388.31000	3.38831	3,196,510	20.02	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			2,257.40000	2.25740	2,686,290	19.14	5,372,580.00	2,000	5,21
R209	On	06/05/2021	Bond Future	12.24	Put			111.80000	0.11180	178,960	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			7,490.28000	7.49028	7,082,530	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			783.39000	0.78339	1,068,870	20.02	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call			7,620.86000	7.62086	7,209,570	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			109.04000	0.10904	175,030	21.12	175,030.00	1,000	8,31
R209	On	06/05/2021	Bond Future	10.00	Call			363.18000	0.36318	375,750	18.47	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			5,581.02000	5.58102	5,459,330	19.61	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			1,289.30000	1.28930	1,651,230	19.61	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			5,617.59000	5.61759	5,494,250	19.63	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			1,277.24000	1.27724	1,637,520	19.63	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			5,544.49000	5.54449	5,424,310	19.59	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			1,301.46000	1.30146	1,664,900	19.59	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			6,824.08000	6.82408	6,694,170	20.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,817.18000	1.81718	2,177,120	20.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			2,032.17000	2.03217	2,414,760	19.82	4,829,520.00	2,000	6,50
R209	On	04/11/2021	Bond Future	12.18	Call			6,858.77000	6.85877	6,727,550	20.16	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			1,805.34000	1.80534	2,163,970	20.16	0.00	0	

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	04/11/2021	Bond Future	12.19	Call			6,893.49000	6.89349	6,760,960	20.18	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			1,793.58000	1.79358	2,150,900	20.18	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			2,110.91000	2.11091	2,179,880	18.07	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			5,670.19000	5.67019	6,229,010	18.07	6,229,010.00	1,000	6,50
R209	On	04/11/2021	Bond Future	9.50	Put			10,283.83000	10.28383	10,858,280	17.84	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			742.14000	0.74214	826,740	17.84	1,653,480.00	2,000	4,75
R209	On	04/11/2021	Bond Future	12.00	Call			6,239.95000	6.23995	6,132,690	19.82	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			3,436.48000	3.43648	3,620,270	18.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			5,202.81000	5.20281	5,882,500	18.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			3,460.37000	3.46037	3,643,390	18.50	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			5,173.82000	5.17382	5,852,740	18.50	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			3,484.33000	3.48433	3,666,340	18.51	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			5,144.95000	5.14495	5,822,860	18.51	0.00	0	
Total R209 Option												18,453,940.00	9,000	59,77
Total For R209												126,365,628.60	10,620	88,62
R210	On	06/05/2021	Bond Future			199.06491	199.06491	199.03822	199.03822			0.00	0	1,20
R210	On	05/08/2021	Bond Future			201.27849	201.27849	201.25437	201.25437			0.00	0	
R210	On	04/11/2021	Bond Future			200.84164	200.84164	200.81943	200.81943			0.00	0	
R210	On	03/02/2022	Bond Future			203.19659	203.19659	203.17509	203.17509			0.00	0	
Total R210 Future												0.00	0	1,21
Total For R210												0.00	0	1,21
R212	On	06/05/2021	Bond Future			171.31714	171.31714	171.32175	171.32175			8,051,905.58	47	2,90
R212	On	05/08/2021	Bond Future			170.89022	170.89022	170.89728	170.89728			0.00	0	
R212	On	04/11/2021	Bond Future			172.84639	172.84639	172.85532	172.85532			0.00	0	
Total R212 Future												8,051,905.58	47	2,90
Total For R212												8,051,905.58	47	2,90
R213	On	06/05/2021	Bond Future			9.82496	83.82435	9.67533	84.64833		13.90	0.00	0	9,50
R213	On	05/08/2021	Bond Future			10.03481	84.73556	9.87858	85.56974		13.29	0.00	0	
R213	On	04/11/2021	Bond Future			10.24547	82.15550	10.08248	82.99989		13.48	0.00	0	
R213	On	03/02/2022	Bond Future			10.47321	83.09989	10.30288	83.95445		13.42	0.00	0	
Total R213 Future												0.00	0	9,50
R213	On	06/05/2021	Bond Future	11.90	Call			11,227.32000	11.22732	10,412,000	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			5.25000	0.00525	13,910	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			11,272.90000	11.27290	10,457,330	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			5.05000	0.00505	13,460	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			11,181.70000	11.18170	10,366,650	15.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			5.45000	0.00545	14,380	15.22	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			5,650.75000	5.65075	5,204,320	14.10	0.00	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		985.65000	0.98565	1,373,400	14.10	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		3,385.88000	3.38588	3,089,980	13.39	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		1,996.22000	1.99622	2,534,500	13.39	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		4,329.59000	4.32959	5,059,270	12.83	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		1,367.57000	1.36757	1,263,070	12.83	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		5,926.09000	5.92609	5,462,760	14.20	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		913.33000	0.91333	1,284,180	14.20	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		5,965.64000	5.96564	5,499,970	14.21	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		903.38000	0.90338	1,271,890	14.21	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		5,886.45000	5.88645	5,425,620	14.19	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		923.23000	0.92323	1,296,580	14.19	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,636.71000	6.63671	6,233,910	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,498.49000	1.49849	1,940,080	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,563.57000	6.56357	6,171,050	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,521.28000	1.52128	1,973,150	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,600.23000	6.60023	6,202,440	14.54	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,509.96000	1.50996	1,956,560	14.54	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call		3,513.96000	3.51396	3,436,470	13.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		4,291.06000	4.29106	5,068,130	13.35	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,236.06000	2.23606	2,246,040	12.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		5,996.89000	5.99689	6,861,430	12.97	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		10,002.68000	10.00268	10,888,930	12.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		3,077.42000	3.07742	3,030,820	13.23	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		4,781.88000	4.78188	5,589,840	13.23	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,100.83000	3.10083	3,052,410	13.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		4,753.42000	4.75342	5,559,560	13.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,054.10000	3.05410	3,009,000	13.22	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,123.08000	1.12308	1,147,960	12.74	0.00	0	10
R213	On	03/02/2022	Bond Future	10.25	Put		4,036.48000	4.03648	4,795,530	13.42	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,606.23000	2.60623	2,591,750	13.09	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		5,409.87000	5.40987	6,249,950	13.09	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		9,197.99000	9.19799	10,077,430	12.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		4,810.48000	4.81048	5,619,940	13.22	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		950.42000	0.95042	982,110	12.74	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		3,768.77000	3.76877	3,673,260	13.42	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			11.23979	63.91663	11.15129	64.40317	21.02	0.00	0	14,00
R214	On	05/08/2021	Bond Future			11.43973	64.61149	11.34754	65.10420	20.07	0.00	0	

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			11.63792	62.05797	11.54199	62.55695		20.52		0.00	0	
R214	On	03/02/2022			11.84933	62.77151	11.74940	63.27651		20.38		0.00	0	
Total R214 Future												0.00	0	14,03
R214	On	06/05/2021	12.26	Call			5,988.41000	5.98841	5,637,130	23.03		0.00	0	
R214	On	06/05/2021	12.26	Put			303.54000	0.30354	438,800	23.03		0.00	0	
R214	On	06/05/2021	12.27	Call			6,029.60000	6.02960	5,676,550	23.03		0.00	0	
R214	On	06/05/2021	12.27	Put			297.29000	0.29729	430,780	23.03		0.00	0	
R214	On	06/05/2021	12.25	Call			5,947.25000	5.94725	5,597,780	23.03		0.00	0	
R214	On	06/05/2021	12.25	Put			309.89000	0.30989	446,960	23.03		0.00	0	
R214	On	05/08/2021	12.01	Call			5,057.64000	5.05764	4,983,650	21.26		0.00	0	
R214	On	05/08/2021	12.01	Put			1,652.01000	1.65201	2,070,730	21.26		0.00	0	
R214	On	05/08/2021	12.02	Call			5,092.41000	5.09241	5,016,940	21.28		0.00	0	
R214	On	05/08/2021	12.02	Put			1,637.70000	1.63770	2,054,940	21.28		0.00	0	
R214	On	05/08/2021	12.03	Call			5,127.10000	5.12710	5,050,140	21.30		0.00	0	
R214	On	05/08/2021	12.03	Put			1,623.37000	1.62337	2,039,120	21.30		0.00	0	
R214	On	04/11/2021	12.48	Put			1,988.28000	1.98828	2,469,460	22.10		0.00	0	
R214	On	04/11/2021	12.46	Call			6,533.25000	6.53325	6,518,150	22.06		0.00	0	
R214	On	04/11/2021	12.46	Put			2,013.93000	2.01393	2,497,810	22.06		0.00	0	
R214	On	04/11/2021	12.47	Call			6,566.61000	6.56661	6,550,160	22.08		0.00	0	
R214	On	04/11/2021	12.47	Put			2,001.06000	2.00106	2,483,590	22.08		0.00	0	
R214	On	04/11/2021	12.48	Call			6,599.99000	6.59999	6,582,190	22.10		0.00	0	
R214	On	03/02/2022	11.41	Call			3,539.62000	3.53962	3,747,350	20.04		0.00	0	
R214	On	03/02/2022	11.41	Put			5,306.65000	5.30665	6,019,380	20.04		0.00	0	
R214	On	03/02/2022	11.39	Call			3,491.65000	3.49165	3,701,150	20.02		0.00	0	
R214	On	03/02/2022	11.39	Put			5,365.37000	5.36537	6,079,870	20.02		0.00	0	
R214	On	03/02/2022	11.40	Call			3,515.60000	3.51560	3,724,100	20.03		0.00	0	
R214	On	03/02/2022	11.40	Put			5,335.94000	5.33594	6,049,440	20.03		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	14,03
Total for Bond											1,068,180,429.61	19,038	1,196,74	
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			745.06000	745.06000	750.20500	750.20500			0.00	0	98
GOVI	On	05/08/2021	GOVI			753.07500	753.07500	758.27800	758.27800			0.00	0	
GOVI	On	04/11/2021	GOVI			761.60200	761.60200	766.86600	766.86600			0.00	0	
GOVI	On	03/02/2022	GOVI			770.35100	770.35100	775.67600	775.67600			0.00	0	
Total GOVI Future												0.00	0	98
GOVI	On	06/05/2021	GOVI	678.68	Call			715,250.00000	71.52500	663,800,000		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			715,150.00000	71.51500	663,700,000		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			715,350.00000	71.53500	663,900,000		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			391,480.00000	39.14800	339,450,000		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			391,380.00000	39.13800	339,350,000		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			391,280.00000	39.12800	339,250,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			384,560.00000	38.45600	331,920,000		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			384,460.00000	38.44600	331,820,000		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			384,660.00000	38.46600	332,020,000		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			170,740.00000	17.07400	223,990,000		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			170,840.00000	17.08400	224,090,000		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			170,640.00000	17.06400	223,890,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	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												0.00	0	96
AL37	On	06/05/2021	Index Future			778.38900	778.38900	781.30700	781.30700			0.00	0	
AL37	On	05/08/2021	Index Future			786.76300	786.76300	789.71500	789.71500			0.00	0	
AL37	On	04/11/2021	Index Future			795.67100	795.67100	798.65800	798.65800			0.00	0	
AL37	On	03/02/2022	Index Future			804.81200	804.81200	807.83400	807.83400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/05/2021	Index Future			858.99800	858.99800	867.58400	867.58400			0.00	0	
AL7T	On	05/08/2021	Index Future			868.23900	868.23900	876.92100	876.92100			0.00	0	
AL7T	On	04/11/2021	Index Future			878.07000	878.07000	886.85200	886.85200			0.00	0	
AL7T	On	03/02/2022	Index Future			888.15700	888.15700	897.04100	897.04100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/05/2021	Index Future			753.82800	753.82800	758.95700	758.95700			0.00	0	25
ALBI	On	05/08/2021	Index Future			761.93800	761.93800	767.12500	767.12500			0.00	0	
ALBI	On	04/11/2021	Index Future			770.56500	770.56500	775.81300	775.81300			0.00	0	
ALBI	On	03/02/2022	Index Future			779.41700	779.41700	784.72600	784.72600			0.00	0	
Total ALBI Future												0.00	0	25
Total For ALBI												0.00	0	25
IGOV	On	06/05/2021	Index Future			279.61900	279.61900	279.65900	279.65900			8,388,570.00	3	85
IGOV	On	05/08/2021	Index Future			282.69600	282.69600	282.73700	282.73700			0.00	0	
IGOV	On	04/11/2021	Index Future			285.96500	285.96500	286.00800	286.00800			0.00	0	
IGOV	On	03/02/2022	Index Future			289.31800	289.31800	289.36100	289.36100			0.00	0	
Total IGOV Future												8,388,570.00	3	85
Total For IGOV												8,388,570.00	3	85
Total for Index												8,388,570.00	3	1,15
JIBAR	f On	17/03/2021	Jibar Future			3.66700	96.33300	3.67500	96.32500			0.00	0	
JIBAR	f On	21/04/2021	Jibar Future			3.77500	96.22500	3.75500	96.24500			0.00	0	
JIBAR	f On	19/05/2021	Jibar Future			3.80000	96.20000	3.77000	96.23000			0.00	0	
JIBAR	f On	15/06/2021	Jibar Future			3.86500	96.13500	3.83500	96.16500			0.00	0	
JIBAR	f On	21/07/2021	Jibar Future			3.90000	96.10000	3.87000	96.13000			0.00	0	
JIBAR	f On	18/08/2021	Jibar Future			4.00000	96.00000	3.97000	96.03000			0.00	0	
JIBAR	f On	15/09/2021	Jibar Future			4.04500	95.95500	4.00000	96.00000			0.00	0	30,00
JIBAR	f On	15/12/2021	Jibar Future			4.36000	95.64000	4.30500	95.69500			0.00	0	
JIBAR	f On	16/03/2022	Jibar Future			4.57500	95.42500	4.51000	95.49000			0.00	0	
JIBAR	f On	15/06/2022	Jibar Future			4.85000	95.15000	4.76000	95.24000			0.00	0	47
JIBAR	f On	21/09/2022	Jibar Future			5.05000	94.95000	4.95500	95.04500			0.00	0	
JIBAR	f On	21/12/2022	Jibar Future			5.31500	94.68500	5.22500	94.77500			0.00	0	

Contract 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			90.81000	90.81000	90.79000	90.79000				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 :										1,076,568,999.61	19,041	1,229,45
AA06 On 15/04/2021 Spot Bond					0.00000	100.86161				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			6.08000	104.34523	6.08000	104.27602				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.70000	302.39782	3.70000	302.20949				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.05811				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.81863				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.17223	9.65000	102.06647				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.28951				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.02868				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	100.94413				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.47419				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.49459				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.05565				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.44375				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.47997				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	102.97681				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.58634				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.47443				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.97377				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.07112				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.02964				0.00	0	

Contract 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	100.42298				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.93698				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.93127				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.88795				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.04681				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.39763				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.40877				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	100.70537				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.39662				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.13614				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.73638				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	98.97362				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.84598				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.87039				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.88789				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.93475				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.28393				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.29793				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.29408				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.58392				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.19776				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.24000	4.24000	4.24000	147.82526			2,306,560,000,000.00	544,000,000	136,000,000	
Total ABKI03 SPOT									2,306,560,000,000.00	544,000,000	136,000,000	
Total For ABKI03									2,306,560,000,000.00	544,000,000	136,000,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	82.75532	100.00000	82.00309			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			7.02000	7.02000	7.02000	137.62309				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	17.93184	100.00000	17.77056				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	101.93108				0.00	0	3,004,092,30
Total ABKS1 SPOT										0.00	0	3,004,092,30
Total For ABKS1										0.00	0	3,004,092,30
ABN05 On 18/04/2021 Spot Bond			2.99000	217.99826	2.99000	217.87904				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.62000	2.62000	2.62000	147.96302				0.00	0	9,000,00
Total ABN61 SPOT										0.00	0	9,000,00
Total For ABN61										0.00	0	9,000,00
ABN62 On 31/03/2028 Spot Bond			4.08000	4.08000	4.08000	191.35377				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.65000	4.65000	4.65000	215.84527				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.91000	6.91000	6.91000	101.90112				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.27500	7.27500	7.27500	117.46870				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.57000	5.57000	5.57000	103.18605				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.10000	104.46686	5.10000	104.40864				0.00	0	420,000,00
Total ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			5.41000	108.10336	5.41000	108.03962				0.00	0	

Contract 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			5.44000	110.22870	5.44000	110.16335				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.84000	117.69382	6.84000	117.60639				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.05000	116.94792	8.05000	116.84597				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			5.88000	109.03100	5.88000	108.96121				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.38500	106.55379	7.38500	106.46983				0.00	0	20,000.00
Total ABS7 SPOT										0.00	0	20,000.00
Total For ABS7										0.00	0	20,000.00
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.11843	100.00000	10.02963				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.08000	2.08000	2.08000	314.69017			1,614,080,000,000.00		776,000,000	461,500.00
Total ABS12 SPOT									1,614,080,000,000.00		776,000,000	461,500.00
Total For ABS12									1,614,080,000,000.00		776,000,000	461,500.00
ABS14 On 31/01/2022 Spot Bond			1.36000	169.98913	1.36000	169.92626				0.00	0	92,000.00
Total ABS14 SPOT										0.00	0	92,000.00
Total For ABS14										0.00	0	92,000.00
ABX01 On 10/07/2024 Spot Bond			10.15000	10.15000	10.15000	104.17004				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.93454				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.93671				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	99.93965				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.93934				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.48411				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.93717				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.93717				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.93537				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.93537				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	165.15295				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	167.15794				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.94064				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.94104				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.94265				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	100.44866				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.38622				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.61408				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.63359				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.35188				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.92534				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.51497				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.89569				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.97586				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	100.82297				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.16689				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.87870				0.00	0	

Contract 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	100.87870				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.02594				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.85419				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.84600				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.93602				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.02600				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.32021				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.41002				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.52863				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.37202				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.60000	107.98550	6.60000	107.90804				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	100.39239				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.41953				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.03927				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.62852				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.83292				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.39232				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.41944				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.60883				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.36518				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.40590				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.43302				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.66280				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			7.48000	112.64285	7.48000	112.55198			0.00	0	
Total AIR02 SPOT									0.00	0	
Total For AIR02									0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.60000	110.39717	6.60000	110.31798			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.57000	94.37612	11.57000	94.25890			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.35000	169.11845	6.35000	168.96510			0.00	0	121,000,00
Total AIRL01 SPOT									0.00	0	121,000,00
Total For AIRL01									0.00	0	121,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	101.00968			0.00	0	
Total APF04 SPOT									0.00	0	
Total For APF04									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.80716			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.11911			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.73399			0.00	0	
Total APF08 SPOT									0.00	0	
Total For APF08									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.07104			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.26481			0.00	0	
Total APF10 SPOT									0.00	0	
Total For APF10									0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.42263			0.00	0	
Total APF12 SPOT									0.00	0	
Total For APF12									0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.43388			0.00	0	

Contract 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	99.92545				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.41639				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.00000	230.93988	5.00000	230.76378				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.01500	208.38237	5.01500	208.22312				0.00	0	215,000,00
Total ASN037 SPOT										0.00	0	215,000,00
Total For ASN037										0.00	0	215,000,00
ASN13 On 31/01/2022 Spot Bond			2.34000	168.58799	2.34000	168.50756				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	98.59152				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.68002				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.69688				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.38500	168.52411	2.38500	168.44288				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	55.63787				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	100.27780				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15(On 31/03/2028 Spot Bond			4.97000	178.52188	4.97000	181.07874				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	100.63294				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.43912				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	100.04695				0.00	100,000,000	50,000,00
Total ASN165 SPOT										0.00	100,000,000	50,000,00
Total For ASN165										0.00	100,000,000	50,000,00
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	99.92986				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.28135				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.09000	103.34804	5.09000	103.26793				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	99.94614				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.94526				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.93138				0.00	0	4,200,00
Total ASN204 SPOT										0.00	0	4,200,00
Total For ASN204										0.00	0	4,200,00
ASN20: On 24/08/2021 Spot Bond					0.00000	100.45081				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.50951				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.28053				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.25605				0.00	0	

Contract 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	99.93009				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.93952				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.49694				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.40087				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.39103				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.06592				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.91185				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	99.94128				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	99.92362				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.45500	4.45500	4.45500	100.97170				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.13500	5.13500	5.13500	91.71601				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	99.94460				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.93608				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.60573				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.94415				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.20000	101.88301	5.20000	101.80282				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.94017				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.94609				0.00	0	5,700,00
Total ASN346 SPOT										0.00	0	5,700,00
Total For ASN346										0.00	0	5,700,00
ASN35: On 20/06/2024 Spot Bond					0.00000	99.92668				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.94286				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.94286				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.28038				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.93050				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	99.94401				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.94175				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.75966				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.06187				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.06187				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	99.93152				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	99.94347				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.35869				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.02782				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.94390				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.93314				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.20560				0.00	0	

Contract 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	103.99068				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.04844				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.04844				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	99.94766				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	99.94572				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	99.92783				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.86198				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	102.68846				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.83755				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.84574				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	100.50211				0.00	0	1,550,000,00
Total ASN462 SPOT										0.00	0	1,550,000,00
Total For ASN462										0.00	0	1,550,000,00
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	104.83966				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	101.19915				0.00	0	2,701,000,00
Total ASN469 SPOT										0.00	0	2,701,000,00
Total For ASN469										0.00	0	2,701,000,00
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.54972				0.00	0	560,000,00
Total ASN470 SPOT										0.00	0	560,000,00
Total For ASN470										0.00	0	560,000,00
ASN47: On 31/07/2023 Spot Bond					0.00000	100.66285				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.77957				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	104.64462				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	100.48059				0.00	0	1,151,000,00
Total ASN474 SPOT										0.00	0	1,151,000,00
Total For ASN474										0.00	0	1,151,000,00
ASN47: On 11/08/2021 Spot Bond					0.00000	100.50764				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	99.94178				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	99.93000				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.28856				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	100.99800				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	100.53617				0.00	0	200,000,00
Total ASN486 SPOT										0.00	0	200,000,00
Total For ASN486										0.00	0	200,000,00
ASN486 On 01/09/2025 Spot Bond					0.00000	99.94200				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.21838				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.19352				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	101.00961				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.13280				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.05481				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.05481				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 18/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN501 On 31/03/2021 Spot Bond					0.00000	100.96827				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN505 On 28/09/2025 Spot Bond					0.00000	99.94365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	102.24996	9.00000	102.16986				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	102.04698	8.18000	101.97216				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	102.09157	8.36000	102.01556				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	102.09157	8.36000	102.01556				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.99168				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.88654				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.77661				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	101.26163	9.10000	101.16210				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	101.52682	11.05000	101.40624				0.00	0	1,320,000.00
Total ASN525 SPOT										0.00	0	1,320,000.00
Total For ASN525										0.00	0	1,320,000.00
ASN525 On 31/07/2024 Spot Bond			11.00000	101.52005	11.00000	101.40000				0.00	0	421,000.00
Total ASN530 SPOT										0.00	0	421,000.00
Total For ASN530										0.00	0	421,000.00
ASN530 On 13/05/2021 Spot Bond					0.00000	100.37873				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53: On 31/01/2024 Spot Bond			10.50000	101.45220	10.50000	101.33754				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.45220	10.50000	101.33754				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.26749				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.70743				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.34437				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.46578	10.60000	101.35004				0.00	0	200,000,00
Total ASN545 SPOT										0.00	0	200,000,00
Total For ASN545										0.00	0	200,000,00
ASN55: On 31/01/2024 Spot Bond			10.47000	102.71812	10.47000	101.33379				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.41714	10.55000	101.30071				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.66737				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	100.50668				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.50961				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.50961				0.00	0	
Total ASN563 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN563										0.00	0	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.45471				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	100.36377				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	100.35274				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.40225				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.37476				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	100.33849				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	100.31141				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	100.32495				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	100.32495				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.06233				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.94611				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.06125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ASN580 SPOT									0.00	0	
Total For ASN580									0.00	0	
ASN580 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.17882			0.00	0	
Total ASN582 SPOT									0.00	0	
Total For ASN582									0.00	0	
ASN582 On 14/11/2022 Spot Bond					0.00000	100.18627			0.00	0	
Total ASN583 SPOT									0.00	0	
Total For ASN583									0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.13521			0.00	0	
Total ASN584 SPOT									0.00	0	
Total For ASN584									0.00	0	
ASN584 On 13/02/2022 Spot Bond					0.00000	100.16288			0.00	0	
Total ASN585 SPOT									0.00	0	
Total For ASN585									0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.12614			0.00	0	
Total ASN586 SPOT									0.00	0	
Total For ASN586									0.00	0	
ASN586 On 18/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	20,000,000.00
Total ASN587 SPOT									0.00	0	20,000,000.00
Total For ASN587									0.00	0	20,000,000.00
BAW21 On 24/03/2022 Spot Bond			6.00000	103.13559	6.00000	103.06825		28,821,254,400,000.00	4,803,542,400	1,200,885,600	
Total BAW21 SPOT								28,821,254,400,000.00	4,803,542,400	1,200,885,600	
Total For BAW21								28,821,254,400,000.00	4,803,542,400	1,200,885,600	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.97022	9.30000	99.86986		0.00	0	0	
Total BAW21/R208 SPOT								0.00	0	0	
Total For BAW21/R208								0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.14867		0.00	0	0	900,000.00
Total BAW22 SPOT								0.00	0	0	900,000.00
Total For BAW22								0.00	0	0	900,000.00
BAW28 On 06/06/2022 Spot Bond					0.00000	100.57973		0.00	0	0	
Total BAW28 SPOT								0.00	0	0	
Total For BAW28								0.00	0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.37752		0.00	0	0	
Total BAW29 SPOT								0.00	0	0	
Total For BAW29								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
BAW30 On 05/12/2021 Spot Bond					0.00000	100.44461				0.00	400,000,000	100,000,00
Total BAW30 SPOT										0.00	400,000,000	100,000,00
Total For BAW30										0.00	400,000,000	100,000,00
BAW31 On 30/09/2022 Spot Bond					0.00000	101.07609				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.30000	102.36601	6.30000	102.29626				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.86984				0.00	100,000,000	50,000,00
Total BAW34 SPOT										0.00	100,000,000	50,000,00
Total For BAW34										0.00	100,000,000	50,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.42470				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.43023				0.00	0	150,000,00
Total BAW36 SPOT										0.00	0	150,000,00
Total For BAW36										0.00	0	150,000,00
BAYA5 On 31/03/2022 Spot Bond					0.00000	103.93135				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.74527				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2021 Spot Bond					0.00000	101.72405				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.80000	8.80000	8.80000	106.78538				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.58552				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.79367				0.00	0	
Total BAYA71 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 BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.76000	10.76000	10.76000	111.08817				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.48728				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.54676				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.28663				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.28674				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.26966				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.79860				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.79860				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.37364				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.85192				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.79807				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.85131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.74453				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.85115				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB10 On 30/06/2021 Spot Bond					0.00000	102.06506				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB11 On 30/09/2023 Spot Bond					0.00000	102.11744				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	102.11744				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.11744				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB14 On 30/09/2024 Spot Bond					0.00000	102.17097				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB15 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	
BAYB16 On 30/09/2022 Spot Bond					0.00000	102.11811				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.46985				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB18 On 30/06/2023 Spot Bond					0.00000	102.22474				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BC127 On 08/05/2021 Spot Bond					0.00000	100.56833				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.70500	7.70500	7.70500	105.61322				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.66920				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.67436				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.04971				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.17457				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.60000	106.29384	7.60000	106.20770				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.31688				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.19358				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.50000	105.28474	7.50000	105.19903				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.64570				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.60000	103.07429	6.60000	103.00176				0.00	0	
Total BGL13 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 BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.49372			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.21361			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.45502			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.75092			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.15015			0.00	0	
Total BGL18 SPOT									0.00	0	
Total For BGL18									0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.98491			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.21463			0.00	0	
Total BGT01 SPOT									0.00	0	
Total For BGT01									0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.73874			0.00	0	
Total BID08 SPOT									0.00	0	
Total For BID08									0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.51831			0.00	0	61,000,00
Total BID09 SPOT									0.00	0	61,000,00
Total For BID09									0.00	0	61,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.71928			0.00	0	
Total BID10 SPOT									0.00	0	
Total For BID10									0.00	0	
BID11 On 15/11/2023 Spot Bond			6.34000	111.20793	6.34000	111.13125			0.00	0	
Total BID11 SPOT									0.00	0	
Total For BID11									0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.09073			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.32100				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	100.31604				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.75383				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.86594				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.15673				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.52000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.82200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.24100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.44626				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	99.94927				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.75175				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	

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 09/10/2023 Spot Bond					0.00000	100.11973				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.39488				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.55730				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.06161				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	100.91941				0.00	0	150,000,00
Total BPPF23 SPOT										0.00	0	150,000,00
Total For BPPF23										0.00	0	150,000,00
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.61710				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.66501				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.88117				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.94966				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.58952				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.61707				0.00	0	
Total BPPF29 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 BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.64102				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.85681				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.61012				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			5.20000	104.89745	5.20000	104.83808				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.47697				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.45977				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.20000	114.06625	7.20000	113.97762				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.45000	114.93653	7.45000	114.84419				0.00	0	2,000,000,00
Total CCT02 SPOT										0.00	0	2,000,000,00
Total For CCT02										0.00	0	2,000,000,00
CCT03 On 15/03/2025 Spot Bond			8.08000	110.54151	8.08000	110.44637				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.50000	104.92893	9.50000	103.45797				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.98780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.81710				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.90757				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.37686				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.40341				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.15293				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.22480				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	102.11346				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.34025	3.14000	159.17178				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.31000	2.31000	2.31000	159.22177				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.02976	4.77000	112.21300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	104.25700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN345 On 20/12/2023 Spot Bond					0.00000	99.45045				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.37000	108.48514	7.37000	108.39948				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	111.14927	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	100.82342				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.87650				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.65918				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN376 On 20/03/2021 Spot Bond			6.19500	99.94910	6.19500	99.98303				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.01186	10.98000	98.89642				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	99.92908				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	117.14208	6.50000	120.68900				0.00	0	
Total CLN384 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 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	99.94170				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 20/09/2022 Spot Bond					0.00000	99.94126				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.51952				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.51518				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			6.09500	104.58967	6.09500	104.52057				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.31000	168.63062	2.31000	168.55072				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.32000	134.16484	5.32000	134.05750				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.76000	132.04977	5.76000	131.93788				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.97000				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.49082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.53565				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.66736				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.80000	103.27514	6.80000	103.20011				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.46826				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	99.95535				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.29156				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.52079				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.20800				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	64.10267	100.00000	63.53085				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.53593				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48: On 20/05/2021 Spot Bond					0.00000	100.59517				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48: On 02/12/2021 Spot Bond					0.00000	100.75601				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48: On 02/12/2021 Spot Bond			6.29500	105.18185	6.29500	105.11024				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48: On 23/06/2021 Spot Bond			10.16000	104.11146	10.16000	104.97200				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48: On 28/07/2022 Spot Bond			6.60000	104.59402	6.60000	104.51900				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 28/03/2022 Spot Bond					0.00000	100.29305				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	99.93072				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.30248				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			7.00000	109.77509	7.00000	109.69303				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.46989				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49: On 20/05/2021 Spot Bond					0.00000	100.39963				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	101.10824				0.00	0	
Total CLN501 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 CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.17214				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.51990				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.61689				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.17526				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.70467				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.02137				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.21152	9.96000	100.10571				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.93971	10.01000	103.82821				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.37741				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.16111	9.60000	102.96252				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.10739				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.27606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.50255				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.34278	9.20000	100.24471				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.78892				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.31785				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.88398				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.30504				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.74036				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.10739				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.93596				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.98506				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.93000	106.80598	8.93000	106.70293				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	99.63312				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.82088				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.12409				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	132.83900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.28539				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN545 On 17/01/2024 Spot Bond					0.00000	101.09956				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.40000	107.75233	8.40000	107.65440				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.45000	105.25872	8.45000	105.16250				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.54000	109.75412	8.54000	109.65274				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	299.84273				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN554									0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.53250			0.00	0	
Total CLN556 SPOT									0.00	0	
Total For CLN556									0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.54389			0.00	0	
Total CLN557 SPOT									0.00	0	
Total For CLN557									0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.36956			0.00	0	
Total CLN558 SPOT									0.00	0	
Total For CLN558									0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.24666			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	122.11900			0.00	0	
Total CLN560 SPOT									0.00	0	
Total For CLN560									0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.58377			0.00	0	
Total CLN561 SPOT									0.00	0	
Total For CLN561									0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.49138	10.19000	103.42897			0.00	0	
Total CLN562 SPOT									0.00	0	
Total For CLN562									0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.40000	110.30311	8.40000	110.20286			0.00	0	
Total CLN563 SPOT									0.00	0	
Total For CLN563									0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.62130			0.00	0	
Total CLN564 SPOT									0.00	0	
Total For CLN564									0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.36175			0.00	0	
Total CLN565 SPOT									0.00	0	
Total For CLN565									0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.56261			0.00	0	
Total CLN566 SPOT									0.00	0	
Total For CLN566									0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.23783			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.54954				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.56517				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.66646				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.63000	108.66208	8.63000	108.56068				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.57242				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.77127				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.55247				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.06343				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.92943				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.94398				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.22294				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN587 On 10/05/2024 Spot Bond					0.00000	100.57999				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.26830				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	100.02536				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.85419				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.26092				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.49519				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.14153				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.05819				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.01438				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.02432				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.85122				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.74000	138.79785	3.74000	111.86426				0.00	0	
Total CLN592 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 CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.36333				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.20474				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.36333				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	102.88614				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.15219				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.12883				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.01438				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.01438				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	100.99800				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.60070				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.51549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.24403				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.97691				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.38772				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.66942	9.32000	103.56570				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	100.78339				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.68170				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.16922				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.37422				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.26822				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.16399				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.58766				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	99.93216				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.26090				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.73000				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.72734				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.67287				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	100.83531				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.65000	105.41412	6.65000	105.33795				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.50434				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.13207				0.00	0	
Total CLN627 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 CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.29000	60.89674	12.29000	81.45967				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.36005				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.10000	102.25171	9.10000	102.15121				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.50206				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.36559				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.34502				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.58514				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.02799				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.37191				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.49979				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.66739				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.50121				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.54528				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.85913				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.37395				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.01406				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.76615				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.01408				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.49979				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.27543				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.49979				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.40095				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.49979				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.92785				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.40511				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.67365				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	99.93896				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	99.93645				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.16400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.27200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	106.26600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	129.76500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.59997				0.00	0	
Total CLN665 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 CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.38478				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.59981				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.01349				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.81942				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.29607				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.55286				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.14941				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.38123	138.81025	4.38123	112.72857				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.38123	138.81025	4.38123	112.72930				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.26299				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.56422				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.59451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.44728				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	99.94119				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.67028				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.57407				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.15579				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	99.94405				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	99.94232				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.55714				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	99.93255				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	99.93040				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	99.93015				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69(On 21/12/2026 Spot Bond					0.00000	99.93957				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	101.16110				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	99.93964				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.63279				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.10735				0.00	0	2,661,000,00
Total CLN694 SPOT										0.00	0	2,661,000,00
Total For CLN694										0.00	0	2,661,000,00
CLN69 On 07/07/2021 Spot Bond					0.00000	101.29975				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN69 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.77471				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.25886				0.00	0	431,000,00
Total CLN697 SPOT										0.00	0	431,000,00
Total For CLN697										0.00	0	431,000,00
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.68672				0.00	0	100,000,00
Total CLN698 SPOT										0.00	0	100,000,00
Total For CLN698										0.00	0	100,000,00
CLN69 On 21/12/2026 Spot Bond					0.00000	102.76103				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.24974				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.49586				0.00	0	
Total CLN701 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 CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.29625				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	79.63687				0.00	0	2,661,000,00
Total CLN703 SPOT										0.00	0	2,661,000,00
Total For CLN703										0.00	0	2,661,000,00
CLN703 On 12/02/2025 Spot Bond					0.00000	101.07493				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.84437				0.00	0	640,000,00
Total CLN705 SPOT										0.00	0	640,000,00
Total For CLN705										0.00	0	640,000,00
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.22357				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.60965				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.11828				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	99.94091				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	81.28146				0.00	0	190,000,00
Total CLN710 SPOT										0.00	0	190,000,00
Total For CLN710										0.00	0	190,000,00
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.53095				0.00	0	69,000,00
Total CLN711 SPOT										0.00	0	69,000,00
Total For CLN711										0.00	0	69,000,00
CLN711 On 11/03/2022 Spot Bond					0.00000	100.10756				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.47253				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.94047				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.94047				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.94047				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	80.29520				0.00	0	361,000,00
Total CLN717 SPOT										0.00	0	361,000,00
Total For CLN717										0.00	0	361,000,00
CLN717 On 20/06/2021 Spot Bond					0.00000	99.95256				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.10640				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	79.26744				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	79.59771				0.00	0	870,000,00
Total CLN721 SPOT										0.00	0	870,000,00
Total For CLN721										0.00	0	870,000,00
CLN721 On 01/06/2026 Spot Bond					0.00000	100.24231				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	80.32574				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	99.94581				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	99.94581				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	99.94581				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.94472				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.94472				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	99.94472				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	82.89234				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	83.96092				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	84.61883				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	100.10856				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.62006				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.70500	105.70100	7.70500	105.61322				0.00	0	
Total CLN81 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 CLN81										0.00	0	
CLNF1 On 17/08/2021 Spot Bond					0.00000	100.48477				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.00000	111.93503	8.00000	111.83859				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			5.77500	100.00000	5.77500	99.93675				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.55000	110.55476	9.55000	110.44149				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.78000	112.56157	6.78000	112.47912				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			7.43500	102.83328	7.43500	107.29214				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.96000	100.89256	9.96000	105.86447				0.00	0	200,000,00
Total COT02 SPOT										0.00	0	200,000,00
Total For COT02										0.00	0	200,000,00
COT03 On 05/06/2028 Spot Bond			10.05000	99.80503	10.05000	99.69754				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			9.80000	9.80000	9.80000	106.71109				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.38746				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.93957				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	99.95127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.63948				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.22025				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.89925				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.12786				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	99.93889				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	99.84652				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.14468				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	99.85657				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.36586				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.39894				0.00	100,000,000	750,000,00
Total DSY02 SPOT										0.00	100,000,000	750,000,00
Total For DSY02										0.00	100,000,000	750,000,00
DSY03 On 21/11/2024 Spot Bond			8.80000	8.80000	8.80000	108.50049				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY04 On 21/08/2026 Spot Bond					0.00000	100.87378				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.39578				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.55000	102.90836	6.55000	102.83568				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.91500	106.14878	6.91500	106.06909			599,509,755,000.00		86,697,000	114,254,100
Total DV23 SPOT									599,509,755,000.00		86,697,000	114,254,100
Total For DV23									599,509,755,000.00		86,697,000	114,254,100
DV23/R On 27/02/2023 Spot Bond			100.00000	29.31207	100.00000	29.05060				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	29.31207	100.00000	29.05060				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.47000	109.28669	6.47000	109.20982				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	100.86634	9.69000	100.76093				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.86634	9.69000	100.76093				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.56000	93.46256	11.56000	93.34658				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	100.90227	10.10000	100.79248				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.90227	10.10000	100.79248				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	100.26925				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.58744				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22f On 29/08/2022 Spot Bond					0.00000	99.29970				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22k On 24/10/2022 Spot Bond					0.00000	100.96796				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.06025				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.66463				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.97238				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.52847				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.23163				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.65492				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.69987				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2' On 31/01/2023 Spot Bond					0.00000	100.62609				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	95.64828				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2i On 31/01/2027 Spot Bond					0.00000	100.66231				0.00	0	
Total DVFB29 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 DVFB29									0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.42292			0.00	0	
Total DVFB30 SPOT									0.00	0	
Total For DVFB30									0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.44318			0.00	0	
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
E175 On 01/08/2021 Spot Bond			4.55000	105.03477	4.55000	104.98326			0.00	0	
Total E175 SPOT									0.00	0	
Total For E175									0.00	0	
ECN22 On 14/03/2022 Spot Bond			6.00500	103.73283	6.00500	103.66614			0.00	0	
Total ECN22 SPOT									0.00	0	
Total For ECN22									0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.91000	108.29115	6.91000	108.21122			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.26000	103.31339	5.26000	103.23237			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.09000	91.75235	5.09000	91.68124			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	132.12817	2.25000	132.06644			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	139.29982	4.24000	139.20459			0.00	0	372,000,00
Total EL28 SPOT									0.00	0	372,000,00
Total For EL28									0.00	0	372,000,00
EL29 On 19/11/2029 Spot Bond			4.25300	125.03628	4.25300	124.95065			0.00	0	277,000,00
Total EL29 SPOT									0.00	0	277,000,00
Total For EL29									0.00	0	277,000,00
EL30 On 29/07/2030 Spot Bond			4.29500	120.95480	4.29500	120.87140			0.00	0	517,000,00
Total EL30 SPOT									0.00	0	517,000,00
Total For EL30									0.00	0	517,000,00
EL31 On 02/06/2031 Spot Bond			4.90000	106.74705	4.90000	106.66680			0.00	0	208,000,00

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 EL31 SPOT										0.00	0	208,000,00
Total For EL31										0.00	0	208,000,00
EL36 On 31/01/2036 Spot Bond			5.06000	93.79207	5.06000	93.71967				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	132.12817	2.25000	132.06644				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	148.41698				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	146.04727				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	112.55230				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	111.59999				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	111.94342				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	110.25535				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN010 On 19/08/2025 Spot Bond					0.00000	102.40758				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.81117				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.57301				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.12000	106.31304	9.12000	106.20832				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			11.16000	11.16000	11.16000	97.47536				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.51000	11.51000	11.51000	101.92261				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.20000	106.13329	9.20000	104.42661				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.20000	9.20000	9.20000	105.46506				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.69000	11.69000	11.69000	79.42240				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.67500	10.67500	10.67500	102.60776				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.69000	11.69000	11.69000	97.16350				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.32924				0.00	0	
Total EPF014 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 EPF014										0.00	0	
EPF014 On 04/06/2023 Spot Bond					0.00000	100.23216				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.15280				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.15727				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.06126				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.10075				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.56895				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.26838				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.54980				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC47 On 12/03/2022 Spot Bond					0.00000	100.09570				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.22863				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.23507				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.87849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.13972				0.00	100,000,000	50,000,000
Total EQT005 SPOT										0.00	100,000,000	50,000,000
Total For EQT005										0.00	100,000,000	50,000,000
EQT005 On 30/10/2023 Spot Bond					0.00000	100.70136				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.45019				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.42977				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.48279				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.43384				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.45422				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERSA25 On 17/05/2022 Spot Bond					0.00000	100.42328				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA26 On 17/08/2022 Spot Bond					0.00000	100.45422				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERSA26 On 17/08/2022 Spot Bond					0.00000	100.41346				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	100.47459				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.30000	107.90075	6.30000	107.82682				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	

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/R On 25/01/2023 Spot Bond			10.00000	101.54835	10.00000	101.43891				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.31000	97.92951	8.31000	101.75466			2,636,224,512,000.00		317,235,200	2,904,891,60
Total ES26 SPOT									2,636,224,512,000.00		317,235,200	2,904,891,60
Total For ES26									2,636,224,512,000.00		317,235,200	2,904,891,60
ES26/R On 02/04/2026 Spot Bond			7.85000	99.78869	7.85000	103.61768				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.73500	72.76723	11.64000	73.16967			3,784,887,203,000.00		322,529,800	2,595,047,50
Total ES33 SPOT									3,784,887,203,000.00		322,529,800	2,595,047,50
Total For ES33									3,784,887,203,000.00		322,529,800	2,595,047,50
ES33/R On 15/09/2033 Spot Bond			7.50000	100.16019	7.50000	100.08006				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.15000	75.91598	12.15000	75.81765			2,407,490,910,000.00		198,147,400	11,731,129,50
Total ES42 SPOT									2,407,490,910,000.00		198,147,400	11,731,129,50
Total For ES42									2,407,490,910,000.00		198,147,400	11,731,129,50
ES42/R On 25/04/2042 Spot Bond			8.50000	103.46621	8.50000	103.37160				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	100.83136				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.17860				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.10871				0.00	100,000,000	50,000,00
Total EXX05 SPOT										0.00	100,000,000	50,000,00
Total For EXX05										0.00	100,000,000	50,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.94015				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.82669				0.00	0	
Total FIFB14 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 FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.37230				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.47085				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.49253				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.74626				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.28608				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.39334				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.43445				0.00	500,000,000	500,000,000
Total FRB13 SPOT										0.00	500,000,000	500,000,000
Total For FRB13										0.00	500,000,000	500,000,000
FRB14 On 02/06/2021 Spot Bond			6.33000	6.33000	6.33000	103.65182				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.10789				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	101.52808				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			7.27000	105.70929	7.27000	105.62551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRB19 SPOT									0.00	0	
Total For FRB19									0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.48818			0.00	0	
Total FRB20 SPOT									0.00	0	
Total For FRB20									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.06109			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.82823			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.30092			0.00	3,989,750,000	1,994,875,000
Total FRB23 SPOT									0.00	3,989,750,000	1,994,875,000
Total For FRB23									0.00	3,989,750,000	1,994,875,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.64792			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.34323			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.31581			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.90000	108.32926	8.90000	108.22565			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.45055			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.36500	169.98193	1.36500	169.91897		464,100,000,000.00	340,000,000	3,150,000,000	
Total FRBI22 SPOT								464,100,000,000.00	340,000,000	3,150,000,000	
Total For FRBI22								464,100,000,000.00	340,000,000	3,150,000,000	
FRBI23 On 07/12/2023 Spot Bond			2.54000	311.23685	2.54000	311.08208		2,702,560,000,000.00	1,064,000,000	266,000,000	
Total FRBI23 SPOT								2,702,560,000,000.00	1,064,000,000	266,000,000	
Total For FRBI23								2,702,560,000,000.00	1,064,000,000	266,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI25 On 31/01/2025 Spot Bond			2.58500	2.58500	2.58500	148.15394				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.03000	189.38211	4.03000	191.95065				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.40000	4.40000	4.40000	101.37181				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.10000	5.10000	5.10000	206.49524				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.82000	80.39498	5.82000	82.10221				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.30000	88.81764	5.30000	88.74679				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			3.92000	3.92000	3.92000	141.06919				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	94.72416				0.00	0	
Total FRC181 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 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			2.42000	168.47444	2.42000	168.39258				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.28000	167.26125	3.28000	167.16433				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.62385				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.06365				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	102.73216				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.30048				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.62727				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.77947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.24903				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.37537				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	99.93431				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	109.34487				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.74486				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	99.99225				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	107.45520				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	99.94321				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.13211				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.82550				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.80913				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	

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 14/05/2024 Spot Bond					0.00000	100.50219				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.51088				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	99.92354				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.11333				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.16666				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.39424				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.71834				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.29654				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.15023				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	99.94447				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	99.93550				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	99.92890				0.00	0	
Total FRC313 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 FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.38806				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.06744				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.79009				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.51691				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	99.92875				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	99.92712				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	99.93461				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.07123				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.25665				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	101.07173				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.30836				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.56597				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	100.91329				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.36026				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	107.37212				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.99168				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 09/06/2021 Spot Bond					0.00000	100.15315				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	100.78145				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.97414				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	99.91513				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	100.40693				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	99.94175				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.98201				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	

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 03/08/2021 Spot Bond					0.00000	100.64106				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	99.92296				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.08418				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.89288				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.84612				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.76626				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.35461				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.38701				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.85944				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	101.21952				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.86078				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.84064				0.00	0	
Total FRC356 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 FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.74887				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.47800				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.06819				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.40830				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.37060				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.06000	3.06000	3.06000	167.47718				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.00000	3.00000	3.00000	167.56266				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.98000	2.98000	2.98000	167.59117				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.63000	96.65044	4.63000	96.58110				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.99000	104.70194	4.99000	104.62192				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.21594				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.37958				0.00	400,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ21 SPOT										0.00	400,000,000	200,000,000
Total For FRJ21										0.00	400,000,000	200,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.00330				0.00	3,000,000,000	1,500,000,000
Total FRJ22 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRJ22										0.00	3,000,000,000	1,500,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.89268				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.16757				0.00	370,000,000	370,000,000
Total FRJ24 SPOT										0.00	370,000,000	370,000,000
Total For FRJ24										0.00	370,000,000	370,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.50867				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.50662				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.57250				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.03026				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			4.48800	4.48800	4.48800	92.08095				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	105.72048				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.17271				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.71262				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										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
FRS108 On 31/01/2038 Spot Bond			5.05000	103.88706	5.05000	103.80697				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.95000	209.71512	4.95000	209.55631				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.19000	102.01515	5.19000	101.93497				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	208.93970				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.47000	143.49867	3.47000	143.41254				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	124.13537	3.70500	124.05772				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.99000	104.70194	4.99000	104.62192				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.10000	206.65506	5.10000	206.49524				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.15000	205.64708	5.15000	205.48697				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.00000	117.07176	3.00000	145.90833				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.18000	205.04519	5.18000	204.88487				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.19000	102.01515	5.19000	101.93497				0.00	0	
Total FRS124 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 FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.78000	180.65871	4.78000	183.21778				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.94000	92.65426	5.94000	92.57398				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.67000	181.90910	4.67000	184.46949				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.73000	181.22586	4.73000	183.78553				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.69000	195.13425	5.69000	194.97103				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.89000	93.24494	5.89000	93.16465				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	101.93497				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.17000	102.28006	5.17000	102.19989				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.54000	183.39954	4.54000	185.96153				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.46000	199.52976	5.46000	199.36776				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.67000	181.90910	4.67000	184.46949				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.67000	181.90910	4.67000	184.46949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.96000	178.63361	4.96000	181.19059				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.77000	141.93514	3.77000	141.84535				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.12000	168.90094	2.12000	168.82441				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.02000	177.96433	5.02000	180.52063				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.06000	177.51974	5.06000	180.07556				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.74000	142.09060	3.74000	142.00117				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.53500	183.45714	4.53500	186.01918				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	179.96450				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	17.69054				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.34472				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.87517				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS172 On 16/10/2024 Spot Bond					0.00000	100.96519				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.01426				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.34401				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	152.34714				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	170.16800				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	153.48096				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	163.48474				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	43.22255				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.57212				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.65782				0.00	0	
Total FRS199 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.54872				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.32427				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.98742				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.42793				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	127.16928				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	99.95038				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	102.04475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	99.94175				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.29884				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.52455				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 ² On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 ⁵ On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	105.64452				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 ⁷ On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 ⁸ On 13/10/2023 Spot Bond					0.00000	107.69532				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 ⁹ On 23/10/2025 Spot Bond					0.00000	106.00356				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 ⁰ On 31/03/2032 Spot Bond					0.00000	103.31142				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 ¹ On 04/12/2022 Spot Bond					0.00000	100.28753				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 ² On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 ³ On 09/12/2023 Spot Bond					0.00000	100.24679				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 ⁴ On 29/12/2025 Spot Bond					0.00000	101.49867				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 ⁵ On 20/12/2021 Spot Bond					0.00000	99.96337				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 ⁶ On 19/01/2024 Spot Bond					0.00000	101.47599				0.00	0	
Total FRS246 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS246										0.00	0	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.46576				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.36859				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.30526				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.23442				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 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	
FRS25 On 23/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.34000	2.34000	2.34000	312.64446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.08000	314.83104	2.08000	314.69017				0.00	0	341,000,00
Total FRS37 SPOT										0.00	0	341,000,00
Total For FRS37										0.00	0	341,000,00
FRS43 On 07/12/2023 Spot Bond			2.08000	2.08000	2.08000	314.69017				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.36000	169.98913	1.36000	169.92626				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.36000	169.98913	1.36000	169.92626				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.64994				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.89000	97.51473	4.89000	97.44122				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.47000	70.33351	4.47000	105.09956				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	146.49970				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.17000	3.17000	3.17000	144.99984				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.14000	3.14000	3.14000	306.45288				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.38000	5.38000	5.38000	104.72426				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			6.15000	118.10137	6.15000	118.02278				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.73000	112.70764	6.73000	112.62523				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.23000	114.70124	7.23000	114.61175			487,886,184,000.00		67,480,800	59,286,700
Total FRX26 SPOT									487,886,184,000.00		67,480,800	59,286,700
Total For FRX26									487,886,184,000.00		67,480,800	59,286,700
FRX27 On 07/03/2027 Spot Bond			7.34000	113.99019	7.34000	113.90091				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			7.71000	114.87102	7.71000	114.77503				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.65500	108.03198	8.65500	107.93088				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.25000	102.37281	9.25000	102.27057				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.80000	111.75433	8.80000	116.89372				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.21500	76.91357	11.21500	76.82139				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.89942				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.16076				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.35062				0.00	0	
Total FS6B1 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 FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.31457				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.33360				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.34515				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.34854				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.34581				0.00	0	500,000,00
Total GBL04 SPOT										0.00	0	500,000,00
Total For GBL04										0.00	0	500,000,00
GBL05 On 07/11/2022 Spot Bond					0.00000	100.22139				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.29926				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.48862				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.31356				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.53905				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.21051				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.00000	108.49231	4.00000	108.42123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.83830				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.50283				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	100.41382				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.99757				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.48000	112.92579	6.48000	112.84668				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.25136				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.95127				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.85000	107.01380	8.85000	106.91201				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.84406				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.94394				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.01033				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	100.45865				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.96235				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.55793				0.00	100,000,000	50,000,00
Total GRT27 SPOT										0.00	100,000,000	50,000,00
Total For GRT27										0.00	100,000,000	50,000,00
GRT28 On 10/12/2021 Spot Bond					0.00000	100.11647				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.12129				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.71604				0.00	0	100,000,00
Total GRT30 SPOT										0.00	0	100,000,00
Total For GRT30										0.00	0	100,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	100.25262				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.78218				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.00101				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.40052				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.04540				0.00	100,000,000	50,000,00
Total GRT36 SPOT										0.00	100,000,000	50,000,00
Total For GRT36										0.00	100,000,000	50,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	101.12268				0.00	0	
Total GRT38 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 GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.66752				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.07505				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.51530				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.36690				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	99.92547				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	99.92971				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.86679				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.15167				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.22758				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.23458				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.99855				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.24441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.69464				0.00	0	100,000,00
Total HILB07 SPOT										0.00	0	100,000,00
Total For HILB07										0.00	0	100,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	97.98344				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.18447				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.68006				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.33201				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.19557				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.12358				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.20163				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.12685				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.10556				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.68000	310.15315	2.68000	309.99417				0.00	0	263,000,00
Total HWAY23 SPOT										0.00	0	263,000,00
Total For HWAY23										0.00	0	263,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWAY2 On 07/12/2024 Spot Bond			3.03000	3.03000	3.03000	313.63050				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.17500	101.77974	10.17500	101.66818				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.96000	75.94441	4.96000	96.20372				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.70000	84.92093	11.70000	84.81430				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	10.37131	100.00000	10.27880				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.76000	84.06972	11.76000	83.96363				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	10.37032	100.00000	10.27781				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	101.04357				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	100.85238				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.25510				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.36000	149.45979	2.32000	149.60882			214,103,684,000,000.00	90,721,900,000	295,879,997,00	
Total I2025 SPOT									14,103,684,000,000.00	90,721,900,000	295,879,997,00	
Total For I2025									14,103,684,000,000.00	90,721,900,000	295,879,997,00	
I2029 On 31/03/2029 Spot Bond			3.53000	106.87882	3.53000	107.94506			492,563,492,000,000.00	139,536,400,000	216,926,017,00	
Total I2029 SPOT									12,563,492,000,000.00	139,536,400,000	216,926,017,00	

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 I2029									12,563,492,000,000.00	139,536,400,000	216,926,017,00
I2033 On 28/02/2033 Spot Bond			4.13000	101.75631	4.13000	101.68872			343,234,890,621,000.00	83,107,721,700	202,867,746,60
Total I2033 SPOT									13,234,890,621,000.00	83,107,721,700	202,867,746,60
Total For I2033									13,234,890,621,000.00	83,107,721,700	202,867,746,60
I2038 On 31/01/2038 Spot Bond			4.29000	114.79856	4.29000	114.71949			102,120,876,000,000.00	23,804,400,000	348,528,376,30
Total I2038 SPOT									12,120,876,000,000.00	23,804,400,000	348,528,376,30
Total For I2038									12,120,876,000,000.00	23,804,400,000	348,528,376,30
I2046 On 31/03/2046 Spot Bond			4.30000	103.23410	4.30000	104.93960			34,257,670,000,000.00	7,966,900,000	591,567,600,00
Total I2046 SPOT									14,257,670,000,000.00	7,966,900,000	591,567,600,00
Total For I2046									14,257,670,000,000.00	7,966,900,000	591,567,600,00
I2050 On 31/12/2050 Spot Bond			4.30000	106.37430	4.30000	106.30092			689,570,790,000,000.00	160,365,300,000	304,561,502,80
Total I2050 SPOT									19,570,790,000,000.00	160,365,300,000	304,561,502,80
Total For I2050									19,570,790,000,000.00	160,365,300,000	304,561,502,80
IBL101 On 24/05/2022 Spot Bond			6.31500	6.31500	6.31500	105.96409			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.06605			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.80000	309.22797	2.80000	309.06547			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.33807			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.49695			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.35367			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.43536			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.98924			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.44992				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.93449				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.36180				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.89655				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.52494				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.34085				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.98208				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.37411				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.35042				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.51295				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.46098				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	100.33667				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.33494				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.94348				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.15213				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.27597				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.28791				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.15927				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.36680				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.71934				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.69546				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.71872				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.52902				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.57061				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.53125				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.44000	1.44000	1.44000	169.80974				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.96000	109.48584	6.96000	109.40311		5,011,200,000,000.00		720,000,000	360,000,000	
Total IBL60 SPOT								5,011,200,000,000.00		720,000,000	360,000,000	
Total For IBL60								5,011,200,000,000.00		720,000,000	360,000,000	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.82242				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.76000	169.41501	1.76000	169.34493				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.39000	110.59720	5.39000	110.53222				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.50901				0.00	6,400,000,000	3,200,000,000
Total IBL86 SPOT										0.00	6,400,000,000	3,200,000,000
Total For IBL86										0.00	6,400,000,000	3,200,000,000
IBL88 On 20/05/2021 Spot Bond			5.20000	104.29818	5.20000	104.23926				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	90.74090	100.00000	89.89086				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	100.33911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.60660				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.30825				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.10000	107.64456	8.10000	107.55016				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.06000	111.17431	10.06000	111.28937				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.20560				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.67000	112.60381	8.67000	112.49884				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.72719				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.69510				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.48215				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.26156				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.93069				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.57891				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.09411				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.48889				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.01250				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.36878				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.85072				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.05926				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.55000	106.17896	7.55000	106.09253				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			6.05500	104.00293	6.05500	103.93422				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.42764				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.66863				0.00	0	
Total ING383 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 ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	96.09921				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.58243				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.89227				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.30846				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.16886				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.16005				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.02834				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	99.94493				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.94385				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.64451				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.06143				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.62345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.92538				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.56437				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.57448				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.16511				0.00	100,000,000	50,000,00
Total IPF30 SPOT										0.00	100,000,000	50,000,00
Total For IPF30										0.00	100,000,000	50,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.54635				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.11447				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.10259				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.44791				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.38554	2.75000	100.35524				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	173.46654	5.43000	176.01829		543,000,000,000.00		100,000,000	25,000,00	
Total IV019 SPOT								543,000,000,000.00		100,000,000	25,000,00	
Total For IV019								543,000,000,000.00		100,000,000	25,000,00	
IV035 On 07/04/2022 Spot Bond					0.00000	104.65740				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IV036 On 22/07/2021 Spot Bond					0.00000	102.02078			0.00	0	
Total IV036 SPOT									0.00	0	
Total For IV036									0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.91721			0.00	0	
Total IV038 SPOT									0.00	0	
Total For IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			3.86000	3.86000	3.86000	166.34395			0.00	0	52,000,00
Total IV039 SPOT									0.00	0	52,000,00
Total For IV039									0.00	0	52,000,00
IV040 On 29/09/2021 Spot Bond					0.00000	101.27686			0.00	0	
Total IV040 SPOT									0.00	0	
Total For IV040									0.00	0	
IV041 On 29/09/2021 Spot Bond			8.33000	101.60969	8.33000	101.51809			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.22988			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			8.33500	8.33500	8.33500	106.72168			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.98879			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.36000	168.55959	2.36000	168.47880		613,600,000,000.00	260,000,000	130,000,00	
Total IV045 SPOT								613,600,000,000.00	260,000,000	130,000,00	
Total For IV045								613,600,000,000.00	260,000,000	130,000,00	
IV046 On 21/06/2022 Spot Bond					0.00000	101.63646			0.00	0	
Total IV046 SPOT									0.00	0	
Total For IV046									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	101.35018			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.33000	174.55150	5.33000	177.10434			0.00	0	
Total IV19A 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 IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.18413				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.50000	100.76982	11.50000	100.64772				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.81500	105.85507	6.81500	105.77714				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.30803				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.34085				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.31897				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.63462				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.46500	103.83666	6.46500	103.76388				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.06625				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.55741				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.89732				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.72200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.29752				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.18008				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.23727				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.74031				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.81434				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.94714				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.46105				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.42462				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.08117				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC156 On 22/04/2021 Spot Bond					0.00000	100.79046				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	99.90994				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.02896				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.04859				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	99.95117				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.01776				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.20949				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.12203				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.08999				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.94451				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.94450				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.49817				0.00	0	
Total IVC181 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 IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.52501				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	99.93085				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.44327				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	99.94998				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.85353	7.40000	101.77223				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.26770				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.28695				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.47245				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.06018				0.00	0	
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	3.95000				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	99.90270				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	99.82715			3,160,000,000,000.00	800,000,000	200,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ036 SPOT										3,160,000,000,000.00	800,000,000	200,000,000
Total For IVZ036										3,160,000,000,000.00	800,000,000	200,000,000
IVZ037 On 08/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.75171				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	99.59113				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	99.51415				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	99.43729				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	99.36055				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	99.27516				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	99.19772				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	99.12041				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.06526				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	99.04322				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	98.96614				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ048 On 24/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										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	99.92848				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.91528				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.30000	106.39977	6.30000	106.32727				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.24767				0.00	0	2,000,000,00
Total KAP012 SPOT										0.00	0	2,000,000,00
Total For KAP012										0.00	0	2,000,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	99.33473				0.00	100,000,000	200,000,00
Total KAP013 SPOT										0.00	100,000,000	200,000,00
Total For KAP013										0.00	100,000,000	200,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	100.85617				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.28593				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.38505				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.93662				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.82822				0.00	160,000,000	3,300,000,00
Total KAP11 SPOT										0.00	160,000,000	3,300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP11										0.00	160,000,000	3,300,000,00
KW01 On 31/10/2027 Spot Bond			8.64000	129.38638	8.64000	129.26551				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.98526				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.22012				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.28000	106.24860	7.28000	106.16515				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.67811				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.30000	107.56134	9.30000	107.45395				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.85612				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.63326				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.24500	95.85116	12.24500	95.72537				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.35000	101.57343	10.35000	101.46087				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.26033				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.17277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.60440				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.69853				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.31730				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.88297				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.44463				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.01588				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.81000	109.61514	6.81000	109.53450				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.35715				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.27836				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.52037				0.00	0	700,000,00
Total LGL09 SPOT										0.00	0	700,000,00
Total For LGL09										0.00	0	700,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.37133				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	100.16602				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.84019				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	100.61204				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.96399				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.45756				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.46954				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.87898				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.36891				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.37909				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.42931				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.63483				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.41277				0.00	0	
Total MBF063 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 MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.51425				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.14803				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.35633				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.38488				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.49189				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.33013				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.86088				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.74821				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.68334				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.11172				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.08769				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.58851				0.00	10,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP046 SPOT										0.00	10,000,000,000	5,000,000,000
Total For MBP046										0.00	10,000,000,000	5,000,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.28038				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.87901				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	99.87631				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.71409				0.00	100,000,000	350,000,000
Total MBP050 SPOT										0.00	100,000,000	350,000,000
Total For MBP050										0.00	100,000,000	350,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.20248				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			5.70000	99.90639	5.70000	99.96878				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.58000	7.58000	7.58000	114.78574				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.10000	107.41876	6.10000	107.34747				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.50312				0.00	100,000,000	50,000,000
Total MMIG06 SPOT										0.00	100,000,000	50,000,000
Total For MMIG06										0.00	100,000,000	50,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.54664				0.00	0	200,000,000
Total MMIG07 SPOT										0.00	0	200,000,000
Total For MMIG07										0.00	0	200,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	99.89851				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			8.20000	107.50236	8.20000	107.40746			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.47855			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			8.45000	97.74421	8.45000	97.66792			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.01528			0.00	0	200,000,00
Total MTN07 SPOT									0.00	0	200,000,00
Total For MTN07									0.00	0	200,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	100.88681			0.00	0	100,000,00
Total MTN09 SPOT									0.00	0	100,000,00
Total For MTN09									0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	100.06433			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.13644			0.00	0	
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.65824			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.29081			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.52975			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.54982			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.99942			0.00	0	
Total MTN16 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 MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.14601				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.77688				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.16029				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.94296				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.21204				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.82622				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.15000	101.66697	8.15000	101.57727				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.89282				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.56446				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.38435				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.38435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.41147				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.41140				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	100.75679				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.54053				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	99.94080				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	99.92264				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	103.40038				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	99.94902				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	99.93315				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	99.91975				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	99.90747				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			6.32000	105.82345	6.32000	105.75072				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.90000	108.15251	6.90000	108.07148				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.08000	107.39437	9.08000	107.28905				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.78073				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.81474				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.68749				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.92801				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.71690				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			6.20000	99.93211	6.20000	100.00000				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	99.89732	9.38000	100.00000				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.46500	108.85107	6.46500	108.77582				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.35000	103.22279	5.35000	103.16312				0.00	0	
Total NBK14A 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 NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.76500	103.54731	5.76500	103.48230				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.45000	111.15315	6.45000	111.07521				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.97000	116.71520	6.97000	116.62736				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			6.29500	106.73367	6.29500	106.66099				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.96000	117.77272	6.96000	117.68420				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	101.18353				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.00000	114.63642	8.00000	114.53711				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.39000	110.76147	5.39000	110.69639				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.68500	119.42598	6.68500	119.33924				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.72500	120.18907	7.72500	120.08845				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.52030				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.87500	5.87500	5.87500	109.43032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.60517				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26J On 10/05/2023 Spot Bond			100.00000	30.23156	100.00000	29.96188				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.79866				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			7.91000	117.52896	7.91000	117.42825				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			5.79500	110.53144	5.79500	110.46169				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			7.07000	116.54339	7.07000	116.45395				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			6.25000	109.61249	6.25000	109.53798				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31J On 09/11/2023 Spot Bond			5.92500	111.84260	5.92500	111.77047				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.06721				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.63069				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.25069				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	102.10794				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.06939				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.87500	9.87500	9.87500	71.17309				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.94362				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.75900				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.07007				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.40538				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.49564				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.92359				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.58123				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.96860				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.58776				0.00	0	
Total NBK50B 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 NBK50B										0.00	0	
NBK51 On 21/02/2022 Spot Bond					0.00000	100.75156				0.00	1,000,000,000	500,000,000
Total NBK51B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK51B										0.00	1,000,000,000	500,000,000
NBK52 On 21/02/2024 Spot Bond					0.00000	100.88560				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53 On 21/02/2026 Spot Bond					0.00000	100.10179				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54 On 21/02/2029 Spot Bond					0.00000	100.36981				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.76764				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.62707				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.73091				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.03117				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.64436				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.76724				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.31330				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.94184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.04500	104.23711	9.04500	104.13650				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.94238				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.08000	103.70666	9.08000	103.60619				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.94184				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.94086				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.93978				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.69028				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.08675				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.85414				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.14018				0.00	0	
Total NGL01 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 NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.37441				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.28445				0.00	100,000,000	250,000,00
Total NGL02 SPOT										0.00	100,000,000	250,000,00
Total For NGL02										0.00	100,000,000	250,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.59736				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.66905				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.56673				0.00	100,000,000	50,000,00
Total NGL05 SPOT										0.00	100,000,000	50,000,00
Total For NGL05										0.00	100,000,000	50,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.42448				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.83685				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.08568				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.68376				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.09122				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.50700				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.17609				0.00	0	440,000,00

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 NGT104 SPOT										0.00	0	440,000,00
Total For NGT104										0.00	0	440,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	101.23637				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.25203				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.35254				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	100.24747				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	104.81171	13.50000	104.65967				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.08321				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.22184				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.06041				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.46959				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.96388				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.55873				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond					0.00000	100.07759				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.78395				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.42871				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.43568				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.44847				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.15000	5.15000	5.15000	205.48697				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	191.83110				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.07500	3.07500	3.07500	145.50672				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.83000	3.83000	3.83000	105.62554				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.04000	5.04000	5.04000	103.94227				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.18000	3.18000	3.18000	144.94660				0.00	0	
Total NILB11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NILB11									0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	
Total NILB12 SPOT									0.00	0	
Total For NILB12									0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.57000	3.57000	3.57000	142.88794			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	196.12798			0.00	0	
Total NILB14 SPOT									0.00	0	
Total For NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.83000	194.48355	3.83000	194.35969			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.15500	102.47928	5.15500	102.39914			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	99.95174			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	101.53038			0.00	0	
Total NN014 SPOT									0.00	0	
Total For NN014									0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.49805			0.00	0	
Total NN016 SPOT									0.00	0	
Total For NN016									0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.09907			0.00	0	
Total NN019 SPOT									0.00	0	
Total For NN019									0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.26050			0.00	0	
Total NN02 SPOT									0.00	0	
Total For NN02									0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.40664			0.00	0	
Total NN022 SPOT									0.00	0	
Total For NN022									0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.51689			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.36990				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.41669				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.73742				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.32998				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.59004				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.39107				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.08435				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	140.05654				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.58726				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	139.85222				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN049 On 03/03/2023 Spot Bond					0.00000	137.88230				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.10494				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.60139				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.30825				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.62153				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	95.98745				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.10321				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.11066				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	20,000,000.00
Total NN075 SPOT										0.00	0	20,000,000.00
Total For NN075										0.00	0	20,000,000.00
NNF012 On 12/06/2025 Spot Bond					0.00000	97.13960				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	109.33000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	107.62000				0.00	0	
Total NNF014 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 NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	111.17000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	109.87000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	108.42147				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	100.70840				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF01: On 20/04/2021 Spot Bond					0.00000	100.70812				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	108.90981				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 22/04/2021 Spot Bond					0.00000	100.68047				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.39177				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.11761				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.81629				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02: On 10/05/2021 Spot Bond					0.00000	100.49969				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.07788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/05/2021 Spot Bond					0.00000	100.37333				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	108.90981				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	126.51715				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 12/09/2024 Spot Bond					0.00000	106.23374				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.26019				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.76282				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.38031				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.38106				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.35719				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.28044				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.10790				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.40821				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.39117				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.31078				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.19712				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.32088				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.97000	112.70992	6.97000	112.62462				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.93000	196.42398	2.93000	196.31797				0.00	0	123,000,00
Total NRA023 SPOT										0.00	0	123,000,00
Total For NRA023										0.00	0	123,000,00
NRA02 On 30/11/2028 Spot Bond			9.32000	119.60357	9.32000	119.48390				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.92862	100.00000	15.78730				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.32216				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.50643				0.00	0	
Total NTC23 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 NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	99.87627				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.45087				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.78191				0.00	0	1,000,000,00
Total NTC26 SPOT										0.00	0	1,000,000,00
Total For NTC26										0.00	0	1,000,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.09530				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.09655				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.14656				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	100.13499				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.51460				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			393,000,000,000,000.00	83,930,000,000	75,630,000,00	
Total NTCG01 SPOT									13,000,000,000,000.00	83,930,000,000	75,630,000,00	
Total For NTCG01									13,000,000,000,000.00	83,930,000,000	75,630,000,00	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.01762				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.14000	104.06349	6.14000	103.99510				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.26000	112.71835	7.26000	112.63101				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			6.33000	106.60528	6.33000	106.53310				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.58500	114.33829	7.58500	114.24581			49,832,691,500.00		6,569,900	910,000,00
Total OML10 SPOT									49,832,691,500.00		6,569,900	910,000,00
Total For OML10									49,832,691,500.00		6,569,900	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	98.75208				0.00	100,000,000	50,000,00
Total OML11 SPOT										0.00	100,000,000	50,000,00
Total For OML11										0.00	100,000,000	50,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.85772				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.13799				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.13233				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.31926				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.01397				0.00	200,000,000	100,000,00
Total PMM53 SPOT										0.00	200,000,000	100,000,00
Total For PMM53										0.00	200,000,000	100,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.56903				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.30786				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	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
PRE2A On 20/02/2022 Spot Bond					0.00000	100.37906				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.42651				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.43329				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.44006				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.39000	116.98153	7.30000	117.34221			141,246,567,133,000.00	1,913,565,164,700	1,041,100,019,30	
Total R186 SPOT									11,246,567,133,000.00	913,565,164,700	1,041,100,019,30	
Total For R186									11,246,567,133,000.00	913,565,164,700	1,041,100,019,30	
R197 On 07/12/2023 Spot Bond			1.72000	317.67999	1.73000	317.47042			36,126,880,000,000.00	21,004,000,000	171,734,658,00	
Total R197 SPOT									16,126,880,000,000.00	21,004,000,000	171,734,658,00	
Total For R197									16,126,880,000,000.00	21,004,000,000	171,734,658,00	
R202 On 07/12/2033 Spot Bond			4.15000	226.99420	4.15000	226.84181			53,850,131,910,000.00	12,975,935,400	208,724,321,90	
Total R202 SPOT									13,850,131,910,000.00	12,975,935,400	208,724,321,90	
Total For R202									13,850,131,910,000.00	12,975,935,400	208,724,321,90	
R2023 On 28/02/2023 Spot Bond			5.32000	104.89690	5.30000	104.87467			728,749,342,752,000.00	700,892,733,600	424,816,806,30	
Total R2023 SPOT									18,749,342,752,000.00	700,892,733,600	424,816,806,30	
Total For R2023									18,749,342,752,000.00	700,892,733,600	424,816,806,30	
R2030 On 31/01/2030 Spot Bond			9.17500	94.08719	9.17500	93.99397			496,900,819,890,000.00	817,100,906,800	1,404,881,187,20	
Total R2030 SPOT									16,900,819,890,000.00	817,100,906,800	404,881,187,20	
Total For R2030									16,900,819,890,000.00	817,100,906,800	404,881,187,20	
R2032 On 31/03/2032 Spot Bond			9.94000	88.65755	9.94000	92.67492			524,911,962,116,000.00	455,222,531,400	785,103,663,50	
Total R2032 SPOT									24,911,962,116,000.00	455,222,531,400	785,103,663,50	
Total For R2032									24,911,962,116,000.00	455,222,531,400	785,103,663,50	
R2035 On 28/02/2035 Spot Bond			10.74500	87.18544	10.74500	87.08631			052,801,937,628,000.00	749,446,434,400	569,843,744,30	
Total R2035 SPOT									12,801,937,628,000.00	749,446,434,400	569,843,744,30	
Total For R2035									12,801,937,628,000.00	749,446,434,400	569,843,744,30	
R2037 On 31/01/2037 Spot Bond			10.97000	82.79794	10.97000	82.70029			223,350,481,218,000.00	749,621,739,400	1,677,735,735,30	
Total R2037 SPOT									13,350,481,218,000.00	749,621,739,400	1,677,735,735,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2037									13,350,481,218,000.00	749,621,739,400	577,735,735,30
R2040 On 31/01/2040 Spot Bond			11.10500	84.75714	11.10500	84.65598			224,398,768,537,500.00	200,306,057,500	1,445,247,604,70
Total R2040 SPOT									14,398,768,537,500.00	200,306,057,500	445,247,604,70
Total For R2040									14,398,768,537,500.00	200,306,057,500	445,247,604,70
R2044 On 31/01/2044 Spot Bond			11.16500	81.38368	11.16500	81.28604			024,193,411,236,000.00	539,560,538,400	878,946,454,70
Total R2044 SPOT									24,193,411,236,000.00	539,560,538,400	378,946,454,70
Total For R2044									24,193,411,236,000.00	539,560,538,400	378,946,454,70
R2048 On 28/02/2048 Spot Bond			11.09500	80.55121	11.09500	80.45672			772,700,708,142,000.00	790,689,563,600	1,740,904,654,00
Total R2048 SPOT									72,700,708,142,000.00	790,689,563,600	740,904,654,00
Total For R2048									72,700,708,142,000.00	790,689,563,600	740,904,654,00
R208 On 31/03/2021 Spot Bond			3.55000	99.92225	3.55000	103.25449			648,620,000,000,000.00	464,400,000,000	713,009,500,00
Total R208 SPOT									18,620,000,000,000.00	464,400,000,000	713,009,500,00
Total For R208									18,620,000,000,000.00	464,400,000,000	713,009,500,00
R209 On 31/03/2036 Spot Bond			10.74500	66.71666	10.65000	70.28245			024,400,007,214,000.00	467,603,537,200	797,888,380,80
Total R209 SPOT									14,400,007,214,000.00	467,603,537,200	797,888,380,80
Total For R209									14,400,007,214,000.00	467,603,537,200	797,888,380,80
R210 On 31/03/2028 Spot Bond			3.33000	197.95736	3.33000	200.53581			63,291,645,000,000.00	19,006,500,000	146,988,526,00
Total R210 SPOT									13,291,645,000,000.00	19,006,500,000	146,988,526,00
Total For R210									13,291,645,000,000.00	19,006,500,000	146,988,526,00
R212 On 31/01/2022 Spot Bond			1.10000	170.36397	1.11000	170.29120			7,700,000,000,000.00	7,000,000,000	133,658,000,00
Total R212 SPOT									7,700,000,000,000.00	7,000,000,000	133,658,000,00
Total For R212									7,700,000,000,000.00	7,000,000,000	133,658,000,00
R213 On 28/02/2031 Spot Bond			9.71500	83.36910	9.56000	84.15132			177,463,999,761,000.00	224,134,225,400	601,838,517,20
Total R213 SPOT									7,463,999,761,000.00	224,134,225,400	601,838,517,20
Total For R213									7,463,999,761,000.00	224,134,225,400	601,838,517,20
R214 On 28/02/2041 Spot Bond			11.04000	64.09986	11.04000	64.02503			894,675,605,008,000.00	533,938,007,700	661,172,070,10
Total R214 SPOT									14,675,605,008,000.00	533,938,007,700	661,172,070,10
Total For R214									14,675,605,008,000.00	533,938,007,700	661,172,070,10
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.56199			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.25707			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.76126			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 RDFB11 SPOT										0.00	0	100,000,00
Total For RDFB11										0.00	0	100,000,00
RDFB1: On 27/11/2022 Spot Bond					0.00000	99.06892				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	98.62209				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.43358				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	99.71145				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.24416				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.08645				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	99.86138				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	99.94657				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	99.94383				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	99.86217				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	97.85679				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	

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 22/08/2024 Spot Bond					0.00000	97.64744				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.42890				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.12051				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.57073				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	0.00000				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	100.76823				0.00	200,000,000	600,000,00
Total RED151 SPOT										0.00	200,000,000	600,000,00
Total For RED151										0.00	200,000,000	600,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	100.27294				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.14645				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.32830				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.64044				0.00	0	
Total RED601 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 RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	102.38062				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.67137				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.89145				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.42431				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.96201				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.90458				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.94947				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.88958				0.00	0	250,000,00
Total RES50 SPOT										0.00	0	250,000,00
Total For RES50										0.00	0	250,000,00
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.67500	104.51376	5.67500	104.44910				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.95000	108.91143	6.95000	108.82969				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.43000	96.89342	11.43000	96.77515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.55000	110.44095	5.55000	110.37417				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	101.27192				0.00	400,000,000	200,000,000
Total SBK25 SPOT										0.00	400,000,000	200,000,000
Total For SBK25										0.00	400,000,000	200,000,000
SBK26 On 25/04/2021 Spot Bond			6.37000	105.51730	6.37000	105.44412				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.64767				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.30352				0.00	3,000,000,000	1,500,000,000
Total SBS18 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SBS18										0.00	3,000,000,000	1,500,000,000
SBS19 On 23/06/2021 Spot Bond			5.09000	103.75882	5.09000	103.70171			1,018,000,000,000.00	0.00	200,000,000	100,000,000
Total SBS19 SPOT									1,018,000,000,000.00	0.00	200,000,000	100,000,000
Total For SBS19									1,018,000,000,000.00	0.00	200,000,000	100,000,000
SBS20 On 15/05/2026 Spot Bond			6.98000	116.62006	6.98000	116.53169				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.64916				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.93000	111.94814	5.93000	111.87587				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.07500	107.46108	7.07500	107.37855				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			7.44500	114.17952	7.44500	114.08784				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.17000	112.27751	6.17000	112.20338				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.40500	110.35792	6.40500	110.28106				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.68000	107.67421	8.68000	107.57316				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.41000	105.66003	4.41000	105.60912				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.20000	111.01277	5.20000	110.94981				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.73000	119.19130	6.73000	119.10416				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.58500	120.52602	7.58500	120.42692				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.34000	110.52500	5.34000	110.46066				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.91795				0.00	0	2,200,000,00
Total SBS47 SPOT										0.00	0	2,200,000,00
Total For SBS47										0.00	0	2,200,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	101.34059				0.00	4,700,000,000	2,350,000,00
Total SBS49 SPOT										0.00	4,700,000,000	2,350,000,00
Total For SBS49										0.00	4,700,000,000	2,350,000,00
SBS50 On 31/01/2022 Spot Bond			4.64000	105.33097	4.64000	105.27759				0.00	0	
Total SBS50 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 SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.80500	5.80500	5.80500	111.61413				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.42454				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.10724				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.00118				0.00	4,040,000,000	2,050,000,000
Total SBS55 SPOT										0.00	4,040,000,000	2,050,000,000
Total For SBS55										0.00	4,040,000,000	2,050,000,000
SBS56 On 12/06/2022 Spot Bond			4.91500	107.20140	4.91500	107.14421				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.86673				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.16554				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.49014				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.27241				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.27696				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.34753				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.12129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.34403				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.88818				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.62070				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.25242				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.15000	314.28077	2.15000	314.13777			107,500,000,000.00		50,000,000	100,000,00
Total SBSI11 SPOT									107,500,000,000.00		50,000,000	100,000,00
Total For SBSI11									107,500,000,000.00		50,000,000	100,000,00
SBSI14 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	204.48467				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	105.06661				0.00	1,600,000,000	2,800,000,00
Total SBT101 SPOT										0.00	1,600,000,000	2,800,000,00
Total For SBT101										0.00	1,600,000,000	2,800,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	105.63208				0.00	400,000,000	5,146,200,00
Total SBT102 SPOT										0.00	400,000,000	5,146,200,00
Total For SBT102										0.00	400,000,000	5,146,200,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.97237				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.18509				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.64002				0.00	100,000,000	1,170,000,00
Total SBT201 SPOT										0.00	100,000,000	1,170,000,00
Total For SBT201										0.00	100,000,000	1,170,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT202 On 03/12/2023 Spot Bond					0.00000	100.38845				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.40000	110.32353	7.40000	110.23546				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.00123				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.66389				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.80991				0.00	0	1,144,800,00
Total SBT207 SPOT										0.00	0	1,144,800,00
Total For SBT207										0.00	0	1,144,800,00
SBT208 On 28/11/2025 Spot Bond					0.00000	100.42904				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.68363				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.21899				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	100.79360				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.49948				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.47950				0.00	0	
Total SLRA4 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 SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.66016				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.49688				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.52120				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.52729				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.48390				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.52729				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.60104				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.57938				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.78685				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.54466				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.20703				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.10000	114.01357	7.10000	113.92619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.37594				0.00	100,000,000	50,000,00
Total SNT04 SPOT										0.00	100,000,000	50,000,00
Total For SNT04										0.00	100,000,000	50,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.27927				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.28311				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.47951				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.94435				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.35363				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.36832				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	99.89974				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.06020				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.09734				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.30678				0.00	100,000,000	50,000,00
Total SPG007 SPOT										0.00	100,000,000	50,000,00
Total For SPG007										0.00	100,000,000	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00! On 15/10/2022 Spot Bond					0.00000	101.01288				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00! On 15/10/2024 Spot Bond					0.00000	101.00566				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01! On 01/12/2023 Spot Bond					0.00000	100.33411				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.23693				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.11411				0.00	100,000,000	250,000,00
Total SSA07 SPOT										0.00	100,000,000	250,000,00
Total For SSA07										0.00	100,000,000	250,000,00
SSN00 On 31/03/2021 Spot Bond			5.96500	99.86943	5.96500	103.17267				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00! On 31/03/2021 Spot Bond			5.96500	99.86943	5.96500	103.17267				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.73500	3.73500	3.73500	142.02716				0.00	0	148,000,00
Total SSN011 SPOT										0.00	0	148,000,00
Total For SSN011										0.00	0	148,000,00
SSN01 On 21/12/2026 Spot Bond			7.27500	117.56098	7.27500	117.46870				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.05000	87.17664	9.05000	87.09280				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02! On 07/12/2023 Spot Bond					0.00000	97.04713				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	100.30568				0.00	0	
Total SSN037 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 SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.97975				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.70000	111.48962	6.70000	111.40892				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.99000	104.70194	4.99000	104.62192				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.17994				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.75826				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.60418				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			2.76000	2.76000	2.76000	309.37465				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.78439				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.65898				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.93706				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	185.84626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	145.26637				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	101.93497				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.37000	4.37000	4.37000	101.59080				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.51000	4.51000	4.51000	186.30782				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.27858				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.27321				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.25995				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.06226				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.06075				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	

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 19/06/2023 Spot Bond					0.00000	99.99997				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.00287				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	92.40600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.28587				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.11333				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.64632				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.02500	5.02500	5.02500	208.01894				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.72953				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.95190				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.62262				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.22861				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.30620				0.00	0	
Total SSN098 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 SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.17071				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.84000	90.39307	9.84000	90.29718				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.23551				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	99.92965				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.18835				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.55500	90.01392	4.55500	185.78867				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.20500	85.21742	5.20500	204.38477				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.57858				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.51958				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10: On 11/05/2021 Spot Bond					0.00000	100.45599				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10: On 11/05/2021 Spot Bond					0.00000	100.45599				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11: On 17/05/2021 Spot Bond					0.00000	100.37889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.87000	104.03678	7.87000	108.43713				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.37531				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.42000	106.12995	4.42000	106.07868				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.23154				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.32099				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.30741				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.74610				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.68201				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.38788				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.61982				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.94306				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS154 On 06/07/2023 Spot Bond					0.00000	101.89254				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.13911				0.00	6,000,000,000	3,000,000,000
Total TFS155 SPOT										0.00	6,000,000,000	3,000,000,000
Total For TFS155										0.00	6,000,000,000	3,000,000,000
TFS156 On 03/09/2023 Spot Bond					0.00000	100.94853				0.00	310,000,000	310,000,000
Total TFS156 SPOT										0.00	310,000,000	310,000,000
Total For TFS156										0.00	310,000,000	310,000,000
TFS157 On 16/11/2023 Spot Bond					0.00000	101.08195				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	99.84501				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.50279				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.55013				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.80642				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.88699				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.39293				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.63002				0.00	660,000,000	660,000,000
Total TFS165 SPOT										0.00	660,000,000	660,000,000
Total For TFS165										0.00	660,000,000	660,000,000
TFS166 On 15/10/2025 Spot Bond					0.00000	100.81709				0.00	0	
Total TFS166 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 TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.38480				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.42000	107.06103	4.42000	107.00933				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.81804				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.42000	106.32638	4.42000	106.27502				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.42615				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.53824				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.39768				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.79033				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.84338				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.43834				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.66256				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.49314				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.28368				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.35745				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	103.17422				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.25803				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.35228				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.33734				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.38351				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.69613				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.77005				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.41539				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	100.88159				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.39912				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.77322				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.96547				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.54335				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.34208				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.35499				0.00	100,000,000	250,000,000
Total TH16A2 SPOT										0.00	100,000,000	250,000,000
Total For TH16A2										0.00	100,000,000	250,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	100.69145	8.49000	100.59898				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.35770				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.35838				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.34140				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.35635				0.00	0	
Total TH16A8 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 TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.47171	5.76000	100.40869				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.37128				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.39571				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.39707				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.39232				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.42487				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.41605				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.53791				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.59533				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.56156				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.98004				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.44000	103.98358	6.44000	103.91197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.60000	106.36481	7.60000	106.27861			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.16112			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.15727			0.00	100,000,000	50,000,00
Total TL27 SPOT									0.00	100,000,000	50,000,00
Total For TL27									0.00	100,000,000	50,000,00
TL28 On 24/04/2025 Spot Bond			7.75000	109.08562	7.75000	108.99450			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.48583			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.00873			0.00	0	300,000,00
Total TL30 SPOT									0.00	0	300,000,00
Total For TL30									0.00	0	300,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.34952			0.00	0	250,000,00
Total TL31 SPOT									0.00	0	250,000,00
Total For TL31									0.00	0	250,000,00
TL32 On 09/02/2027 Spot Bond					0.00000	100.55912			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.28000	112.33449	7.28000	112.24576		554,938,384,000.00		76,227,800	1,317,769,90
Total TN23 SPOT								554,938,384,000.00		76,227,800	1,317,769,90
Total For TN23								554,938,384,000.00		76,227,800	1,317,769,90
TN23/R On 06/11/2023 Spot Bond			100.00000	25.32333	100.00000	25.09743			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.56500	104.20136	8.56500	104.10484		69,319,741,458,000.00		8,093,373,200	12,723,052,30
Total TN25 SPOT								69,319,741,458,000.00		8,093,373,200	12,723,052,30
Total For TN25								69,319,741,458,000.00		8,093,373,200	12,723,052,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN25/R On 19/08/2025 Spot Bond			100.00000	12.73507	100.00000	12.62147				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.08000	102.26782	9.08000	102.16753			46,034,855,440,000.00	5,069,918,000	13,042,141,700	
Total TN27 SPOT									16,034,855,440,000.00	5,069,918,000	13,042,141,700	
Total For TN27									16,034,855,440,000.00	5,069,918,000	13,042,141,700	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.29868	100.00000	12.18897				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.78500	103.07472	10.78500	102.95580				0.00	0	5,000,000,000
Total TN30 SPOT										0.00	0	5,000,000,000
Total For TN30										0.00	0	5,000,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.22252	8.00000	121.11807				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.41000	92.75410	12.41000	92.63145			100,699,704,000.00	8,114,400	3,258,291,700	
Total TN40 SPOT									100,699,704,000.00	8,114,400	3,258,291,700	
Total For TN40									100,699,704,000.00	8,114,400	3,258,291,700	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.86094	10.75000	104.74035				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	99.29604				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.41000	107.22965	6.41000	107.15493				0.00	0	526,303,900
Total TRA3A4 SPOT										0.00	0	526,303,900
Total For TRA3A4										0.00	0	526,303,900
TRA3A On 14/11/2022 Spot Bond					0.00000	100.46332				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.60635				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.53877				0.00	0	
Total TRA3B2 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 TRA3B2									0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.65681			0.00	0	
Total TRA4A2 SPOT									0.00	0	
Total For TRA4A2									0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.97426			0.00	0	
Total TRA4A3 SPOT									0.00	0	
Total For TRA4A3									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.70000	110.95043	6.70000	110.87010			0.00	0	276,000,00
Total TRA4A4 SPOT									0.00	0	276,000,00
Total For TRA4A4									0.00	0	276,000,00
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.92477			0.00	0	
Total TRA4A6 SPOT									0.00	0	
Total For TRA4A6									0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.97426			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.80336	8.62000	103.70714			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.20165			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.04047			0.00	0	
Total TRA4B2 SPOT									0.00	0	
Total For TRA4B2									0.00	0	
TSP24: On 18/03/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total TSP244 SPOT									0.00	0	
Total For TSP244									0.00	0	
TSP24: On 08/04/2021 Spot Bond					0.00000	99.64707			0.00	0	
Total TSP245 SPOT									0.00	0	
Total For TSP245									0.00	0	
TSP24: On 22/04/2021 Spot Bond					0.00000	99.46784			0.00	0	
Total TSP247 SPOT									0.00	0	
Total For TSP247									0.00	0	
TSP24: On 21/07/2021 Spot Bond					0.00000	98.39993			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP248 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP249 On 06/09/2021 Spot Bond					0.00000	97.90341				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond					0.00000	97.98592				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 09/04/2021 Spot Bond					0.00000	99.77392				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	99.36724				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP253 On 26/05/2021 Spot Bond					0.00000	99.27681				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	97.10850				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond					0.00000	95.71595				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP256 On 11/03/2022 Spot Bond					0.00000	95.15765				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP257 On 16/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,000,000.00
Total TSP258 SPOT										0.00	0	40,000,000.00
Total For TSP258										0.00	0	40,000,000.00
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.74746				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.96991				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.87124				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.95082				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	0.00000				0.00	400,000,000	100,000,000
Total TWC359 SPOT										0.00	400,000,000	100,000,000
Total For TWC359										0.00	400,000,000	100,000,000
TWC36 On 13/04/2021 Spot Bond					0.00000	100.73450				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.65336				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.57585				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.54531				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.42289				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.34329				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.23370				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	100.08859				0.00	0	
Total TWC367 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 TWC367									0.00	0	
TWC36 On 17/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			645,000,000,000,000.00	16,450,000,000	16,450,000,00
Total TWC368 SPOT									15,000,000,000,000.00	16,450,000,000	16,450,000,00
Total For TWC368									15,000,000,000,000.00	16,450,000,000	16,450,000,00
UG26 On 09/03/2026 Spot Bond			9.45000	107.65560	9.45000	107.54760			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.01480			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.82665			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.67787			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.26810			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.34996			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.45080			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.46813			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.34213			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.15301			0.00	0	250,000,00
Total WHL03 SPOT									0.00	0	250,000,00
Total For WHL03									0.00	0	250,000,00
WSP5 On 28/05/2021 Spot Bond			5.12500	103.54048	5.12500	103.48289			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/On 28/05/2021 Spot Bond			100.00000	88.49768	100.00000	87.68391				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										90,181,571,590,808,000.00	346,384,083,100	327,165,666,400
Total for SPOT :										90,181,571,590,808,000.00	346,384,083,100	327,165,666,400
Total Futures										90 181 572 648 923 100.00	346,384,093,141	327,166,739,570
Total Options										18 453 940.00	9,000	156,270
Grand Total:										90,181,572,667,377,000.00	346,384,102,141	327,166,895,840