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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/08/2021

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	05/08/2021	Bond Future			11.03048	79.74904	11.09326	79.40579			0.00	0	
ES33	On	04/11/2021	Bond Future			11.26048	76.84251	11.32577	76.49599			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.49881	77.74279	11.56686	77.39243			0.00	0	
ES33	On	05/05/2022	Bond Future			11.73914	74.90322	11.81006	74.54885			0.00	0	
ES33	On	04/08/2022	Bond Future			11.99175	75.77960	12.06578	75.42086			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.55453	78.62642	11.62217	78.20543			0.00	0	
ES42	On	04/11/2021	Bond Future			11.77174	75.22486	11.84221	74.79975			0.00	0	4,71
ES42	On	03/02/2022	Bond Future			11.98965	76.10675	12.06309	75.67696			0.00	0	
ES42	On	05/05/2022	Bond Future			12.21711	72.76671	12.29382	72.33179			0.00	0	
ES42	On	04/08/2022	Bond Future			12.44951	73.61654	12.52960	73.17641			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	05/08/2021	Bond Future			153.37989	153.37989	153.38373	153.38373			5,521,676.04	36	3,71

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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 Interest
I2025	On	04/11/2021	Bond Future			155.05005	155.05005	155.05475	155.05475			5,581,801.80	36	4,84
I2025	On	03/02/2022	Bond Future			155.29688	155.29688	155.30229	155.30229			0.00	0	
I2025	On	05/05/2022	Bond Future			157.16950	157.16950	157.17527	157.17527			0.00	0	
I2025	On	04/08/2022	Bond Future			157.50545	157.50545	157.51180	157.51180			0.00	0	
Total I2025 Future												11,103,477.84	72	8,55
Total For I2025												11,103,477.84	72	8,55
I2029	On	05/08/2021	Bond Future			113.49581	113.49581	113.41663	113.41663			0.00	0	2,11
I2029	On	04/11/2021	Bond Future			113.56223	113.56223	113.48284	113.48284			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			114.89216	114.89216	114.81223	114.81223			0.00	0	
I2029	On	05/05/2022	Bond Future			115.08844	115.08844	115.00792	115.00792			0.00	0	
I2029	On	04/08/2022	Bond Future			116.50763	116.50763	116.42624	116.42624			0.00	0	
Total I2029 Future												0.00	0	5,05
Total For I2029												0.00	0	5,05
I2033	On	05/08/2021	Bond Future			107.06444	107.06444	107.27627	107.27627			0.00	0	2,11
I2033	On	04/11/2021	Bond Future			106.98229	106.98229	107.19708	107.19708			0.00	0	8,91
I2033	On	03/02/2022	Bond Future			108.23507	108.23507	108.45272	108.45272			0.00	0	
I2033	On	05/05/2022	Bond Future			108.27192	108.27192	108.49254	108.49254			0.00	0	
I2033	On	04/08/2022	Bond Future			109.60696	109.60696	109.83042	109.83042			0.00	0	
Total I2033 Future												0.00	0	11,11
Total For I2033												0.00	0	11,11
I2038	On	05/08/2021	Bond Future			118.28785	118.28785	117.82044	117.82044			0.00	0	6,41
I2038	On	04/11/2021	Bond Future			119.57574	119.57574	119.10409	119.10409			0.00	0	7,56
I2038	On	03/02/2022	Bond Future			119.21123	119.21123	118.73449	118.73449			0.00	0	
I2038	On	05/05/2022	Bond Future			120.64890	120.64890	120.16660	120.16660			0.00	0	
I2038	On	04/08/2022	Bond Future			120.33441	120.33441	119.84675	119.84675			0.00	0	
Total I2038 Future												0.00	0	14,03
Total For I2038												0.00	0	14,03
I2046	On	05/08/2021	Bond Future			107.14987	107.14987	107.32591	107.32591			0.00	0	7,56
I2046	On	04/11/2021	Bond Future			106.47920	106.47920	106.65777	106.65777			0.00	0	18,10
I2046	On	03/02/2022	Bond Future			107.72619	107.72619	107.90716	107.90716			0.00	0	
I2046	On	05/05/2022	Bond Future			107.15694	107.15694	107.34055	107.34055			0.00	0	
I2046	On	04/08/2022	Bond Future			108.47856	108.47856	108.66461	108.66461			0.00	0	
Total I2046 Future												0.00	0	25,65
Total For I2046												0.00	0	25,65
I2050	On	05/08/2021	Bond Future			109.05129	109.05129	108.44083	108.44083			100,109,084.22	918	5,71
I2050	On	04/11/2021	Bond Future			110.23864	110.23864	109.62225	109.62225			101,199,071.52	918	10,84
I2050	On	03/02/2022	Bond Future			109.56862	109.56862	108.94547	108.94547			0.00	0	
I2050	On	05/05/2022	Bond Future			110.88996	110.88996	110.25955	110.25955			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	04/08/2022	Bond Future			110.25547	110.25547	109.61779	109.61779			0.00	0	
Total I2050 Future												201,308,155.74	1,836	16,56
Total For I2050												201,308,155.74	1,836	16,56
R186	On	05/08/2021	Bond Future			7.27723	115.54079	7.32448	115.31653		6.03	60,658,914.75	525	41,96
R186	On	04/11/2021	Bond Future			7.45779	116.77044	7.50789	116.54446		5.66	81,038,685.36	694	74,86
R186	On	03/02/2022	Bond Future			7.64201	112.82774	7.69537	112.59952		5.55	0.00	0	
R186	On	05/05/2022	Bond Future			7.83882	114.16245	7.89586	113.93175		5.27	0.00	0	
R186	On	04/08/2022	Bond Future			8.05534	110.21258	8.11656	109.97894		5.19	0.00	0	
Total R186 Future												141,697,600.11	1,219	116,74
R186	On	05/08/2021	Bond Future	8.62	Call			5,938.94000	5.93894	6,163,200	8.33	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			0.00000	0.00000	0,000	8.33	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,983.24000	5.98324	6,207,500	8.35	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			0.00000	0.00000	0,000	8.35	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,894.60000	5.89460	6,118,860	8.31	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			0.00000	0.00000	0,000	8.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			474.77000	0.47477	409,760	5.93	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			117.86000	0.11786	96,060	6.40	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			3,094.07000	3.09407	3,255,950	5.93	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			465.78000	0.46578	401,680	5.93	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,128.78000	3.12878	3,291,570	5.94	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			456.76000	0.45676	393,570	5.94	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,059.32000	3.05932	3,220,290	5.93	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,037.05000	2.03705	2,164,550	5.75	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			863.97000	0.86397	765,490	5.75	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,628.00000	5.62800	5,832,180	6.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,005.24000	1.00524	1,073,940	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,797.30000	2.79730	2,637,780	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,020.81000	1.02081	1,090,310	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,769.31000	2.76931	2,610,590	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,036.54000	1.03654	1,106,850	5.42	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,741.49000	2.74149	2,583,580	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,386.51000	1.38651	1,293,100	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,030.79000	3.03079	3,166,800	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,413.42000	1.41342	1,318,730	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,056.92000	3.05692	3,193,570	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,399.91000	1.39991	1,305,860	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,083.14000	3.08314	3,220,430	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,298.60000	2.29860	2,411,340	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,247.39000	2.24739	2,126,490	5.15	0.00	0	

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	On	04/08/2022	Bond Future	8.14	Call			2,318.75000	2.31875	2,432,120	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,229.46000	2.22946	2,109,190	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,339.45000	2.33945	2,453,430	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,212.09000	2.21209	2,092,430	5.15	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												141,697,600.11	1,219	147,10
R197	On	05/08/2021	Bond Future			322.24188	322.24188	322.04499	322.04499			0.00	0	1,02
R197	On	04/11/2021	Bond Future			325.75070	325.75070	325.55351	325.55351			0.00	0	1,27
R197	On	03/02/2022	Bond Future			321.41574	321.41574	321.21760	321.21760			0.00	0	
R197	On	05/05/2022	Bond Future			325.29222	325.29222	325.09228	325.09228			0.00	0	
R197	On	04/08/2022	Bond Future			320.98966	320.98966	320.78945	320.78945			0.00	0	
Total R197 Future												0.00	0	2,25
Total For R197												0.00	0	2,25
R202	On	05/08/2021	Bond Future			234.72921	234.72921	234.72414	234.72414			0.00	0	3,56
R202	On	04/11/2021	Bond Future			237.28512	237.28512	237.28120	237.28120			0.00	0	9,70
R202	On	03/02/2022	Bond Future			235.73511	235.73511	235.73218	235.73218			0.00	0	
R202	On	05/05/2022	Bond Future			238.57791	238.57791	238.57519	238.57519			0.00	0	
R202	On	04/08/2022	Bond Future			237.10379	237.10379	237.10224	237.10224			0.00	0	
Total R202 Future												0.00	0	13,26
Total For R202												0.00	0	13,26
R2023	On	05/08/2021	Bond Future			4.94407	107.59809	4.95065	107.58808		1.04	0.00	0	3,36
R2023	On	04/11/2021	Bond Future			5.06868	104.83625	5.07611	104.82673		0.99	0.00	0	13,76
R2023	On	03/02/2022	Bond Future			5.18954	106.03856	5.19850	106.02929		0.85	0.00	0	
R2023	On	05/05/2022	Bond Future			5.31509	103.38220	5.32664	103.37303		0.77	0.00	0	
R2023	On	04/08/2022	Bond Future			5.52182	104.60244	5.53855	104.59318		0.59	0.00	0	
Total R2023 Future												0.00	0	17,13
R2023	On	05/08/2021	Bond Future	5.30	Call			529.41000	0.52941	539,390	1.19	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			0.03000	0.00003	0,000	1.19	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			544.50000	0.54450	554,490	1.19	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			0.02000	0.00002	0,000	1.19	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			514.31000	0.51431	524,280	1.19	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			0.04000	0.00004	0,000	1.19	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			322.04000	0.32204	312,880	0.96	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			111.59000	0.11159	111,850	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			337.43000	0.33743	328,170	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			116.67000	0.11667	116,980	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			329.67000	0.32967	320,460	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			121.88000	0.12188	122,240	0.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	03/02/2022	Bond Future	5.08	Call		189.24000	0.18924	191,250	0.81	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		311.94000	0.31194	304,680	0.81	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call		179.20000	0.17920	181,100	0.80	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		322.63000	0.32263	315,260	0.80	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		184.33000	0.18433	186,280	0.81	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		317.40000	0.31740	310,080	0.81	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		80.75000	0.08075	77,970	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		855.61000	0.85561	862,030	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		79.58000	0.07958	76,830	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		842.27000	0.84227	848,640	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		81.93000	0.08193	79,130	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		848.94000	0.84894	855,330	0.93	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		422.86000	0.42286	428,070	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		145.93000	0.14593	141,880	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		426.90000	0.42690	432,140	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		144.46000	0.14446	140,440	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		418.84000	0.41884	424,020	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		147.41000	0.14741	143,330	0.62	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	17,13
R2030	On	05/08/2021	Bond Future			8.76722	95.71414	8.82444	95.38756	9.81	42,305,649.88	442	29,12
R2030	On	04/11/2021	Bond Future			8.94861	96.73279	9.00826	96.40328	9.50	43,529,755.50	450	97,5'
R2030	On	03/02/2022	Bond Future			9.13554	93.83794	9.19791	93.50496	9.34	0.00	0	
R2030	On	05/05/2022	Bond Future			9.33164	94.94822	9.39693	94.61150	8.83	0.00	0	
R2030	On	04/08/2022	Bond Future			9.54458	92.04545	9.61313	91.70457	8.63	0.00	0	
Total R2030 Future											85,835,405.38	892	126,63
R2030	On	05/08/2021	Bond Future	10.42	Call		8,554.47000	8.55447	8,881,050	12.96	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call		1,868.38000	1.86838	2,159,550	10.18	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put		37.32000	0.03732	1,910	10.18	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put		1,892.51000	1.89251	1,551,890	9.04	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call		21.65000	0.02165	7,610	9.04	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call		3,750.36000	3.75036	4,075,930	11.16	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call		7,178.91000	7.17891	7,505,490	12.46	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		0.00000	0.00000	0,000	12.46	0.00	0	4'
R2030	On	05/08/2021	Bond Future	9.75	Call		5,088.56000	5.08856	5,415,100	11.68	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		0.04000	0.00004	0,000	11.68	0.00	0	4'
R2030	On	05/08/2021	Bond Future	8.83	Put		446.31000	0.44631	178,820	9.47	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		0.00000	0.00000	0,000	12.94	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		7,946.58000	7.94658	8,273,160	12.74	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
R2030	On	05/08/2021	Bond Future	10.30	Put			0.00000	0.00000	0,000	12.74	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			595.65000	0.59565	289,020	9.37	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			342.14000	0.34214	362,090	9.37	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			6,688.98000	6.68898	6,362,400	8.91	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			1.01000	0.00101	0,000	11.16	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put			199.07000	0.19907	43,380	9.71	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			910.68000	0.91068	1,081,570	9.71	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			1.75000	0.00175	0,010	11.01	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,480.19000	3.48019	3,805,030	11.01	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			16,512.41000	16.51241	16,838,990	14.01	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			477.97000	0.47797	537,060	9.47	0.00	0	40
R2030	On	05/08/2021	Bond Future	10.42	Put			0.00000	0.00000	0,000	12.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			8,604.88000	8.60488	8,931,460	12.97	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			0.00000	0.00000	0,000	12.97	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			8,504.02000	8.50402	8,830,600	12.94	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.00000	0.00000	0,000	14.01	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			0.00000	0.00000	0,000	8.91	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.35	Put			1,134.30000	1.13430	999,110	9.79	0.00	0	9,100
R2030	On	04/11/2021	Bond Future	11.26	Call			11,466.29000	11.46629	11,786,990	11.79	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			37.99000	0.03799	29,180	11.79	0.00	0	0
R2030	On	04/11/2021	Bond Future	9.90	Put			473.62000	0.47362	402,160	10.45	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,228.80000	5.22880	5,486,850	10.45	0.00	0	0
R2030	On	04/11/2021	Bond Future	9.20	Put			1,424.21000	1.42421	1,267,200	9.65	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,473.51000	2.47351	2,646,010	9.65	0.00	0	0
R2030	On	04/11/2021	Bond Future	8.27	Put			4,620.58000	4.62058	4,335,490	8.93	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			436.71000	0.43671	481,130	8.93	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,603.74000	2.60374	2,381,360	9.35	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,278.71000	1.27871	1,385,840	9.35	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,286.47000	12.28647	12,610,060	11.79	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			23.96000	0.02396	18,040	11.79	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			8,417.18000	8.41718	8,719,410	11.31	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			143.75000	0.14375	116,470	11.31	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,463.65000	8.46365	8,766,270	11.32	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			141.26000	0.14126	114,370	11.32	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,370.72000	8.37072	8,672,550	11.29	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Put			2,671.48000	2.67148	2,446,170	9.34	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1,234.15000	1.23415	1,338,350	9.34	0.00	0	3,200
R2030	On	04/11/2021	Bond Future	9.30	Call			2,814.78000	2.81478	3,002,000	9.74	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,224.16000	1.22416	1,081,870	9.74	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			2,994.07000	2.99407	3,188,390	9.79	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 Interr
R2030	On	04/11/2021	Bond Future	10.59	Put			146.28000	0.14628	118,600	11.29	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			5,242.33000	5.24233	4,977,160	8.77	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,174.51000	3.17451	3,354,900	9.46	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			411.78000	0.41178	365,460	10.98	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			4,366.26000	4.36626	4,582,260	9.75	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,330.42000	1.33042	1,213,440	9.75	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,929.68000	2.92968	3,101,260	9.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,124.03000	2.12403	1,962,630	9.40	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Put			1,948.64000	1.94864	1,796,050	9.46	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			809.43000	0.80943	877,240	8.77	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			3,205.93000	3.20593	3,387,410	9.46	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			1,927.71000	1.92771	1,776,210	9.46	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,237.24000	3.23724	3,419,810	9.47	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			1,906.70000	1.90670	1,756,290	9.47	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			1,620.39000	1.62039	1,485,770	9.59	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,731.13000	3.73113	3,929,490	9.59	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			3,510.14000	3.51014	3,292,360	9.09	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,633.25000	1.63325	1,748,450	9.09	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,705.07000	8.70507	8,991,730	10.98	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			633.81000	0.63381	685,890	8.23	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			4,566.89000	4.56689	4,777,560	9.12	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,415.16000	1.41516	1,308,920	9.37	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,408.35000	5.40835	5,637,410	9.35	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,013.67000	3.01367	2,833,480	8.75	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			5,919.64000	5.91964	5,658,230	8.24	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			989.72000	0.98972	1,065,030	8.24	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			7,398.95000	7.39895	7,114,310	8.23	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			2,771.80000	2.77180	2,928,330	8.75	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,439.91000	1.43991	1,332,250	9.35	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			1,776.04000	1.77604	1,649,990	9.12	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,444.56000	5.44456	5,674,320	9.36	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,427.49000	1.42749	1,320,530	9.36	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,480.83000	5.48083	5,711,310	9.37	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			4,360.95000	4.36095	4,136,790	8.48	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,705.12000	1.70512	1,817,680	8.48	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,674.32000	8.67432	8,951,390	10.22	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			691.37000	0.69137	631,720	10.22	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	9.56	Put			3,279.71000	3.27971	3,100,710	8.53	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			2,965.43000	2.96543	3,125,590	8.52	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			3,329.14000	3.32914	3,148,420	8.52	0.00	0	

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	04/08/2022	Bond Future	9.55	Call			2,990.48000	2.99048	3,151,500	8.53	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,304.35000	3.30435	3,124,490	8.53	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			3,015.65000	3.01565	3,177,530	8.53	0.00	0	
Total R2030 Option												0.00	0	41,55
Total For R2030												85,835,405.38	892	168,23
R2032	On	05/08/2021	Bond Future			9.49293	94.76789	9.56531	94.31780		10.78	28,430,367.00	300	10,08
R2032	On	04/11/2021	Bond Future			9.68289	91.63201	9.75817	91.17767		11.07	27,489,603.00	300	123,2
R2032	On	03/02/2022	Bond Future			9.87534	92.68336	9.95375	92.22413		10.51	0.00	0	
R2032	On	05/05/2022	Bond Future			10.07301	89.63327	10.15476	89.16882		10.56	0.00	0	
R2032	On	04/08/2022	Bond Future			10.28045	90.66885	10.36579	90.19872		10.03	0.00	0	
Total R2032 Future												55,919,970.00	600	133,30
R2032	On	05/08/2021	Bond Future	11.36	Call			10,266.98000	10.26698	10,717,070	14.75	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			0.00000	0.00000	0,000	14.75	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			10,319.67000	10.31967	10,769,760	14.77	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			0.00000	0.00000	0,000	14.77	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			10,214.24000	10.21424	10,664,330	14.73	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			0.00000	0.00000	0,000	14.73	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			100.91000	0.10091	77,870	13.93	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,880.20000	10.88020	11,311,820	13.94	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			99.28000	0.09928	76,560	13.94	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,782.14000	10.78214	11,213,120	13.91	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,877.86000	1.87786	1,646,430	11.15	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,308.54000	2.30854	2,531,450	11.15	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			16,098.59000	16.09859	16,550,840	14.00	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			102.56000	0.10256	79,200	13.91	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			6.52000	0.00652	4,430	14.00	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,831.18000	10.83118	11,262,480	13.93	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			3,588.93000	3.58893	3,254,590	10.57	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			963.52000	0.96352	1,083,520	10.57	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.95	Call			6,548.73000	6.54873	6,896,090	11.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			979.02000	0.97902	867,150	11.60	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,102.62000	4.10262	4,381,260	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,829.36000	1.82936	1,648,770	10.82	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			3,958.37000	3.95837	3,661,310	10.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			5,321.68000	5.32168	5,639,080	11.21	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,323.84000	1.32384	1,182,010	11.21	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,359.91000	3.35991	3,608,550	10.62	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,281.62000	2.28162	2,071,030	10.62	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			5,774.80000	5.77480	5,412,620	9.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.62	Call		1,838.89000	1.83889	2,007,280	10.17	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.45	Call		4,481.22000	4.48122	4,773,160	10.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		1,646.56000	1.64656	1,479,270	10.93	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		2,343.26000	2.34326	2,541,340	10.35	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,187.59000	3.18759	2,926,440	10.35	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		6,931.98000	6.93198	6,541,750	9.45	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,740.82000	1.74082	1,902,990	10.13	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.43	Call		4,404.62000	4.40462	4,693,950	10.91	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,681.85000	1.68185	1,511,950	10.91	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,442.86000	4.44286	4,733,500	10.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,664.12000	1.66412	1,495,530	10.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,366.26000	4.36626	4,654,280	10.90	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		851.64000	0.85164	948,690	9.62	0.00	0	9
R2032	On	03/02/2022	Bond Future	11.13	Put		812.40000	0.81240	716,220	11.85	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call		4,794.32000	4.79432	5,096,380	11.03	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		1,514.04000	1.51404	1,356,870	11.03	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		3,815.63000	3.81563	3,524,790	10.17	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		1,699.51000	1.69951	1,528,300	10.90	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		552.22000	0.55222	621,220	9.45	0.00	0	19
R2032	On	03/02/2022	Bond Future	11.13	Call		7,338.12000	7.33812	7,701,170	11.85	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,322.90000	6.32290	6,649,670	11.30	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,548.19000	1.54819	1,410,510	11.30	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,362.51000	6.36251	6,690,190	11.31	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,535.28000	1.53528	1,398,510	11.31	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,283.35000	6.28335	6,609,210	11.29	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,561.21000	1.56121	1,422,620	11.29	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,062.08000	4.06208	3,807,560	9.85	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,172.37000	3.17237	3,389,140	9.86	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,033.15000	4.03315	3,779,790	9.86	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,199.20000	3.19920	3,417,120	9.86	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,004.39000	4.00439	3,752,180	9.86	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,145.67000	3.14567	3,361,280	9.85	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											55,919,970.00	600	138,11
R2035	On	05/08/2021	Bond Future			10.07298	95.19049	10.13533	94.76517	11.86	64,443,961.73	677	48,19
R2035	On	04/11/2021	Bond Future			10.26400	91.72944	10.32873	91.30012	12.26	62,100,830.88	677	81,50
R2035	On	03/02/2022	Bond Future			10.46074	92.78157	10.52809	92.34763	11.69	0.00	0	
R2035	On	05/05/2022	Bond Future			10.65482	89.40099	10.72485	88.96216	11.83	0.00	0	
R2035	On	04/08/2022	Bond Future			10.86029	90.43127	10.93325	89.98713	11.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2035 Future												126,544,792.61	1,354	129,65	
R2035	On	05/08/2021	Bond Future	5.30	Call			0.00000	0.00000	0,000	10.99		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			43,442.10000	43.44210	43,016,780	10.99		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	10.99		0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call			4,174.43000	4.17443	4,596,740	13.89		0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put			3.02000	0.00302	0,010	13.89		0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			1,024.92000	1.02492	592,640	11.12		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			43,325.52000	43.32552	42,900,200	10.99		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	10.99		0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			235.95000	0.23595	228,990	11.12		0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			43,558.81000	43.55881	43,133,490	10.99		0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			7,864.07000	7.86407	8,289,390	15.24		0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			0.00000	0.00000	0,000	15.24		0.00	0	10
R2035	On	04/11/2021	Bond Future	10.12	Call			1,596.74000	1.59674	1,746,340	11.76		0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			1,479.48000	1.47948	1,297,880	12.40		0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,375.38000	3.37538	3,623,100	12.40		0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,358.55000	19.35855	19,786,940	15.63		0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			258.92000	0.25892	211,470	14.36		0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			5,506.05000	5.50605	5,826,200	13.13		0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			731.80000	0.73180	622,630	13.13		0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			2,592.46000	2.59246	2,334,600	11.94		0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,567.64000	1.56764	1,715,260	11.75		0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put			2,991.75000	2.99175	2,712,030	11.76		0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			75.78000	0.07578	59,130	15.63		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			13,070.96000	13.07096	13,483,940	15.63		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			74.13000	0.07413	57,790	15.63		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			12,969.01000	12.96901	13,381,370	15.63		0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			2.90000	0.00290	1,970	15.63		0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			8,985.86000	8.98586	9,367,730	14.36		0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			3,292.57000	3.29257	3,536,570	12.38		0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			1,525.00000	1.52500	1,339,680	12.38		0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			3,030.26000	3.03026	2,748,560	11.75		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			77.46000	0.07746	60,500	15.63		0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,936.46000	1.93646	2,107,920	11.94		0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			13,020.00000	13.02000	13,432,670	15.63		0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			6,112.30000	6.11230	6,446,860	13.37		0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			609.70000	0.60970	514,940	13.37		0.00	0	30
R2035	On	03/02/2022	Bond Future	10.26	Put			4,011.83000	4.01183	3,743,450	11.47		0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,266.27000	2.26627	2,431,830	11.47		0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.73	Call		8,192.09000	8.19209	8,530,680	13.40		0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put		4,640.62000	4.64062	4,349,260	11.29		0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		1,829.77000	1.82977	1,972,350	11.29		0.00	0	28
R2035	On	03/02/2022	Bond Future	11.39	Call		6,601.10000	6.60110	6,910,730	12.86		0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		808.28000	0.80828	723,610	13.64		0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call		6,102.07000	6.10207	6,400,790	12.69		0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		1,457.67000	1.45767	1,322,450	12.69		0.00	0	20
R2035	On	03/02/2022	Bond Future	9.70	Put		6,509.65000	6.50965	6,164,170	10.78		0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		956.03000	0.95603	1,044,490	10.78		0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call		5,878.44000	5.87844	6,171,960	12.61		0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		935.35000	0.93535	840,000	13.40		0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call		5,007.29000	5.00729	5,278,390	12.30		0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		1,867.21000	1.86721	1,704,370	12.30		0.00	0	28
R2035	On	03/02/2022	Bond Future	11.24	Put		1,516.78000	1.51678	1,377,410	12.63		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,834.11000	5.83411	6,126,550	12.59		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		1,547.22000	1.54722	1,405,720	12.59		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		1,306.96000	1.30696	1,182,650	12.86		0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call		3,517.60000	3.51760	3,739,120	11.83		0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		2,739.80000	2.73980	2,527,380	11.83		0.00	0	60
R2035	On	03/02/2022	Bond Future	11.05	Put		1,830.64000	1.83064	1,670,160	12.33		0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put		3,684.05000	3.68405	3,428,690	11.55		0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call		2,529.94000	2.52994	2,708,520	11.55		0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call		8,909.42000	8.90942	9,258,690	13.64		0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		1,531.81000	1.53181	1,391,390	12.61		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,923.08000	5.92308	6,217,650	12.63		0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call		5,092.50000	5.09250	5,365,960	12.33		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,227.96000	7.22796	7,536,000	12.85		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,715.02000	1.71502	1,584,230	12.85		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		7,142.05000	7.14205	7,448,430	12.83		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,742.91000	1.74291	1,610,460	12.83		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,185.11000	7.18511	7,492,310	12.84		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		1,729.04000	1.72904	1,597,410	12.84		0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,660.33000	4.66033	4,415,000	11.11		0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		3,418.26000	3.41826	3,614,900	11.10		0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		4,725.62000	4.72562	4,478,120	11.10		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		3,447.28000	3.44728	3,645,010	11.11		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,692.70000	4.69270	4,446,290	11.11		0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		3,476.78000	3.47678	3,675,590	11.11		0.00	0	
Total R2035 Option												0.00	0	13,18

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2035											126,544,792.61	1,354	142,87
R2037	On	05/08/2021			10.33228	86.24662	10.39952	85.78878		13.04	512,218,676.18	5,939	52,6i
R2037	On	04/11/2021			10.51560	87.16445	10.58531	86.70226		12.83	524,119,837.85	6,013	126,40
R2037	On	03/02/2022			10.70432	83.90969	10.77676	83.44246		12.86	0.00	0	
R2037	On	05/05/2022			10.89820	84.90272	10.97348	84.43021		12.43	0.00	0	
R2037	On	04/08/2022			11.10519	81.62692	11.18362	81.14868		12.50	0.00	0	
Total R2037 Future											1,036,338,514.03	11,952	179,08
R2037	On	05/08/2021	12.27	Call			11,398.27000	11.39827	11,856,110	18.59	0.00	0	
R2037	On	05/08/2021	12.27	Put			0.00000	0.00000	0,000	18.59	0.00	0	
R2037	On	05/08/2021	12.28	Call			11,452.85000	11.45285	11,910,690	18.61	0.00	0	
R2037	On	05/08/2021	12.28	Put			0.00000	0.00000	0,000	18.61	0.00	0	
R2037	On	05/08/2021	12.26	Call			11,343.62000	11.34362	11,801,460	18.56	0.00	0	
R2037	On	05/08/2021	12.26	Put			0.00000	0.00000	0,000	18.56	0.00	0	
R2037	On	04/11/2021	12.81	Put			73.18000	0.07318	56,360	16.46	0.00	0	
R2037	On	04/11/2021	11.49	Call			6,250.12000	6.25012	6,616,640	14.10	0.00	0	60
R2037	On	04/11/2021	12.82	Call			13,090.03000	13.09003	13,535,710	16.46	0.00	0	
R2037	On	04/11/2021	12.82	Put			71.60000	0.07160	55,090	16.46	0.00	0	
R2037	On	04/11/2021	12.83	Call			13,139.68000	13.13968	13,585,660	16.46	0.00	0	
R2037	On	04/11/2021	12.83	Put			70.06000	0.07006	53,850	16.46	0.00	0	
R2037	On	04/11/2021	12.81	Call			13,040.37000	13.04037	13,485,740	16.46	0.00	0	
R2037	On	04/11/2021	12.30	Call			10,442.16000	10.44216	10,870,290	15.64	0.00	0	
R2037	On	04/11/2021	12.30	Put			165.68000	0.16568	131,620	15.64	0.00	0	60
R2037	On	04/11/2021	11.49	Put			577.80000	0.57780	482,130	14.10	0.00	0	
R2037	On	03/02/2022	11.45	Call			5,722.31000	5.72231	6,038,340	13.84	0.00	0	
R2037	On	03/02/2022	11.45	Put			1,559.87000	1.55987	1,408,670	13.84	0.00	0	
R2037	On	03/02/2022	11.46	Call			5,766.42000	5.76642	6,083,600	13.86	0.00	0	
R2037	On	03/02/2022	11.46	Put			1,544.52000	1.54452	1,394,470	13.86	0.00	0	
R2037	On	03/02/2022	11.47	Call			5,810.62000	5.81062	6,128,930	13.88	0.00	0	
R2037	On	03/02/2022	11.47	Put			1,529.33000	1.52933	1,380,410	13.88	0.00	0	
R2037	On	05/05/2022	11.82	Put			1,823.49000	1.82349	1,677,610	13.42	0.00	0	
R2037	On	05/05/2022	11.83	Call			6,913.07000	6.91307	7,240,610	13.43	0.00	0	
R2037	On	05/05/2022	11.83	Put			1,809.06000	1.80906	1,664,090	13.43	0.00	0	
R2037	On	05/05/2022	11.84	Call			6,955.28000	6.95528	7,283,730	13.45	0.00	0	
R2037	On	05/05/2022	11.84	Put			1,794.51000	1.79451	1,650,450	13.45	0.00	0	
R2037	On	05/05/2022	11.82	Call			6,870.68000	6.87068	7,197,310	13.42	0.00	0	
R2037	On	04/08/2022	10.89	Call			3,184.19000	3.18419	3,389,160	12.22	0.00	0	
R2037	On	04/08/2022	10.89	Put			4,996.25000	4.99625	4,722,980	12.22	0.00	0	
R2037	On	04/08/2022	10.90	Call			3,212.23000	3.21223	3,418,380	12.23	0.00	0	
R2037	On	04/08/2022	10.90	Put			4,961.59000	4.96159	4,689,500	12.23	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.91	Call			3,240.40000	3.24040	3,447,720	12.24	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			4,927.14000	4.92714	4,656,220	12.24	0.00	0	
Total R2037 Option												0.00	0	1,20
Total For R2037												1,036,338,514.03	11,952	180,28
R2040	On	05/08/2021	Bond Future			10.48201	88.26634	10.54418	87.81269		13.57	64,875,759.90	735	30,88
R2040	On	04/11/2021	Bond Future			10.66127	89.20573	10.72574	88.74768		13.36	65,566,211.55	735	83,74
R2040	On	03/02/2022	Bond Future			10.84576	85.72409	10.91275	85.26113		13.42	0.00	0	
R2040	On	05/05/2022	Bond Future			11.03477	86.73865	11.10440	86.27040		12.95	0.00	0	
R2040	On	04/08/2022	Bond Future			11.23628	83.23328	11.30883	82.75938		13.03	0.00	0	
Total R2040 Future												130,441,971.45	1,470	114,63
R2040	On	05/08/2021	Bond Future	12.48	Call			12,455.45000	12.45545	12,909,100	20.55	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			0.00000	0.00000	0,000	20.55	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			12,512.21000	12.51221	12,965,860	20.58	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put			0.09000	0.00009	0,000	17.84	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			6,853.85000	6.85385	7,307,410	17.84	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call			23,937.26000	23.93726	24,390,910	20.61	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			0.00000	0.00000	0,000	20.58	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			12,398.62000	12.39862	12,852,270	20.52	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			0.00000	0.00000	0,000	20.61	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put			0.00000	0.00000	0,000	20.52	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			15.57000	0.01557	0,270	16.21	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			3,573.31000	3.57331	4,011,660	16.21	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call			13,591.47000	13.59147	14,030,170	17.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			89.96000	0.08996	70,610	17.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			13,487.56000	13.48756	13,925,570	17.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			93.80000	0.09380	73,760	17.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			13,539.53000	13.53953	13,977,890	17.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			91.86000	0.09186	72,170	17.25	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			1,628.57000	1.62857	1,478,010	14.24	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			6,078.37000	6.07837	6,391,920	14.26	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			1,612.15000	1.61215	1,462,740	14.26	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			5,984.67000	5.98467	6,295,910	14.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			1,644.95000	1.64495	1,493,230	14.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			6,031.58000	6.03158	6,343,980	14.24	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			829.35000	0.82935	756,600	15.63	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			7,088.68000	7.08868	7,408,800	13.75	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			1,957.12000	1.95712	1,808,990	13.75	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			7,133.60000	7.13360	7,454,650	13.77	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			1,941.51000	1.94151	1,794,310	13.77	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/05/2022	Bond Future	11.90	Call			7,043.81000	7.04381	7,363,010	13.74	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			10,129.07000	10.12907	9,731,980	11.82	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			788.75000	0.78875	859,910	11.82	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			5,903.55000	5.90355	5,592,730	12.26	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			2,202.15000	2.20215	2,359,580	12.26	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			12,354.72000	12.35472	12,750,220	15.63	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			1,972.86000	1.97286	1,823,810	13.74	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			5,305.32000	5.30532	5,035,180	12.86	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			3,490.20000	3.49020	3,695,120	12.87	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			5,267.83000	5.26783	4,998,850	12.87	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			3,520.44000	3.52044	3,726,530	12.88	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			5,230.88000	5.23088	4,963,070	12.88	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			3,460.41000	3.46041	3,664,170	12.86	0.00	0	
Total R2040 Option												0.00	0	6,30
Total For R2040												130,441,971.45	1,470	120,93
R2044	On	05/08/2021	Bond Future			10.53145	85.02517	10.60355	84.48987		14.18	42,512,585.00	500	26,95
R2044	On	04/11/2021	Bond Future			10.70217	85.93005	10.77694	85.38952		13.95	42,965,025.00	500	52,70
R2044	On	03/02/2022	Bond Future			10.87761	82.53599	10.95531	81.98954		14.02	0.00	0	
R2044	On	05/05/2022	Bond Future			11.05695	83.51287	11.13771	82.96011		13.52	0.00	0	
R2044	On	04/08/2022	Bond Future			11.24780	80.09541	11.33194	79.53598		13.61	0.00	0	
Total R2044 Future												85,477,610.00	1,000	79,70
R2044	On	05/08/2021	Bond Future	12.60	Call			12,829.41000	12.82941	13,364,710	21.97	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			0.00000	0.00000	0,000	21.97	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			12,885.10000	12.88510	13,420,400	22.01	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			0.00000	0.00000	0,000	22.01	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			12,773.64000	12.77364	13,308,940	21.94	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			0.00000	0.00000	0,000	21.94	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			13,350.96000	13.35096	13,867,610	18.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			103.98000	0.10398	80,100	18.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			13,248.23000	13.24823	13,764,050	18.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			108.28000	0.10828	83,570	18.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			13,299.61000	13.29961	13,815,850	18.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			106.11000	0.10611	81,820	18.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			1,680.19000	1.68019	1,504,890	14.93	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			6,036.47000	6.03647	6,408,980	14.95	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			1,663.46000	1.66346	1,489,520	14.95	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call			5,942.39000	5.94239	6,312,180	14.91	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			1,697.09000	1.69709	1,520,430	14.91	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			5,989.39000	5.98939	6,360,540	14.93	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/05/2022	Bond Future	11.92	Call			7,048.10000	7.04810	7,428,260	14.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			2,004.84000	2.00484	1,832,240	14.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			7,093.12000	7.09312	7,474,370	14.41	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			1,988.87000	1.98887	1,817,360	14.41	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			7,003.13000	7.00313	7,382,190	14.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			2,020.95000	2.02095	1,847,250	14.38	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			5,178.73000	5.17873	4,867,230	13.26	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			3,514.89000	3.51489	3,764,240	13.27	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			5,141.39000	5.14139	4,831,310	13.27	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			3,546.10000	3.54610	3,796,860	13.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			5,104.28000	5.10428	4,795,610	13.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call			3,483.81000	3.48381	3,731,740	13.26	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												85,477,610.00	1,000	79,700
R2048	On	05/08/2021	Bond Future			10.46138	88.62050	10.53349	88.06567		13.87	57,248,843.00	646	62,600
R2048	On	04/11/2021	Bond Future			10.62821	85.15254	10.70305	84.59228		14.35	55,008,540.84	646	167,200
R2048	On	03/02/2022	Bond Future			10.79923	86.12923	10.87705	85.56283		13.68	0.00	0	
R2048	On	05/05/2022	Bond Future			10.96666	82.73316	11.04751	82.16028		13.91	0.00	0	
R2048	On	04/08/2022	Bond Future			11.14263	83.68539	11.22678	83.10568		13.27	0.00	0	
Total R2048 Future												112,257,383.84	1,292	229,800
R2048	On	05/08/2021	Bond Future	12.51	Call			13,036.87000	13.03687	13,591,700	23.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			0.00000	0.00000	0,000	23.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			13,093.51000	13.09351	13,648,340	23.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			0.00000	0.00000	0,000	23.03	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			4,845.47000	4.84547	5,396,560	17.57	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put			762.49000	0.76249	310,670	13.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			2,773.60000	2.77360	3,281,320	16.04	0.00	0	1,300
R2048	On	05/08/2021	Bond Future	10.60	Put			423.50000	0.42350	110,080	14.37	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			0.00000	0.00000	0,000	23.03	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			4,260.97000	4.26097	3,705,260	12.90	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			0.94000	0.00094	0,060	12.90	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			3.75000	0.00375	0,010	17.57	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			12,980.14000	12.98014	13,534,970	23.03	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			929.67000	0.92967	1,171,080	14.37	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			505.60000	0.50560	608,610	13.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			1,902.94000	1.90294	1,326,950	13.21	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			83.13000	0.08313	61,970	13.21	0.00	0	1,300
R2048	On	05/08/2021	Bond Future	10.90	Put			49.00000	0.04900	1,890	16.04	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put			9,134.27000	9.13427	8,602,690	12.80	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/11/2021	Bond Future	9.60	Call		161.60000	0.16160	190,280	12.80	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		13,685.02000	13.68502	14,220,980	18.78	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		105.02000	0.10502	80,720	18.78	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		13,736.95000	13.73695	14,273,310	18.78	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		2,872.52000	2.87252	3,157,920	14.42	0.00	0	1,0!
R2048	On	04/11/2021	Bond Future	10.30	Put		4,276.05000	4.27605	3,868,420	13.66	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		102.92000	0.10292	79,020	18.78	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		13,633.05000	13.63305	14,168,590	18.78	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		107.16000	0.10716	82,440	18.78	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,179.28000	1.17928	1,331,910	13.66	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Put		4,833.60000	4.83360	4,401,430	13.48	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		937.38000	0.93738	1,065,470	13.48	0.00	0	1,0!
R2048	On	04/11/2021	Bond Future	10.80	Put		2,156.43000	2.15643	1,881,570	14.42	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,907.37000	5.90737	6,288,670	14.36	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		1,741.01000	1.74101	1,555,910	14.36	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,955.06000	5.95506	6,337,840	14.37	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,722.78000	1.72278	1,539,160	14.37	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,859.98000	5.85998	6,239,790	14.34	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,759.65000	1.75965	1,573,060	14.34	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,158.36000	2.15836	1,974,790	15.03	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,149.55000	7.14955	7,540,000	15.05	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,141.36000	2.14136	1,958,930	15.05	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,195.28000	7.19528	7,586,870	15.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,124.26000	2.12426	1,942,970	15.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,103.64000	7.10364	7,492,950	15.03	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,624.18000	3.62418	3,882,970	13.06	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,274.46000	5.27446	4,953,540	13.06	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,656.34000	3.65634	3,916,610	13.07	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,235.71000	5.23571	4,916,270	13.07	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,592.15000	3.59215	3,849,460	13.05	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,313.44000	5.31344	4,991,040	13.05	0.00	0	
Total R2048 Option											0.00	0	4,7!
Total For R2048											112,257,383.84	1,292	234,5!
R209	On	05/08/2021	Bond Future			10.07661	73.28777	10.13871	72.91951	13.15	14,657,554.00	200	11,3!
R209	On	04/11/2021	Bond Future			10.24682	70.92802	10.31107	70.55624	13.57	21,278,406.00	300	32,9!
R209	On	03/02/2022	Bond Future			10.41807	71.74179	10.48461	71.36600	12.98	0.00	0	
R209	On	05/05/2022	Bond Future			10.59220	69.44918	10.66116	69.06910	13.12	0.00	0	
R209	On	04/08/2022	Bond Future			10.77274	70.24973	10.84427	69.86507	12.56	0.00	0	
Total R209 Future											35,935,960.00	500	44,3!

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	05/08/2021	Bond Future	11.80	Call		8,917.44000	8.91744	9,285,700	18.06	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		0.00000	0.00000	0,000	18.06	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,966.07000	8.96607	9,334,330	18.08	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		0.00000	0.00000	0,000	18.08	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,868.75000	8.86875	9,237,010	18.03	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		0.00000	0.00000	0,000	18.03	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		344.68000	0.34468	387,210	12.32	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,806.48000	9.80648	10,154,870	17.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		116.53000	0.11653	93,140	17.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,851.16000	9.85116	10,199,860	17.26	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,585.69000	2.58569	2,783,640	13.90	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		114.73000	0.11473	91,650	17.26	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,761.77000	9.76177	10,109,850	17.22	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		118.35000	0.11835	94,650	17.22	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,508.45000	1.50845	1,334,620	13.90	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,249.85000	5.24985	4,920,600	12.32	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,167.30000	1.16730	1,280,060	13.24	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		2,993.56000	2.99356	2,734,540	13.24	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		8,998.56000	8.99856	9,340,660	16.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		154.26000	0.15426	124,580	16.89	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		1,498.59000	1.49859	1,364,510	13.66	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,510.70000	4.51070	4,753,420	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,483.43000	1.48343	1,350,360	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,435.64000	4.43564	4,676,320	13.65	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,514.08000	1.51408	1,378,970	13.65	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,473.03000	4.47303	4,714,740	13.66	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,706.40000	5.70640	5,965,100	13.95	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,612.80000	1.61280	1,491,420	13.95	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,743.21000	5.74321	6,002,690	13.97	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,599.34000	1.59934	1,478,740	13.97	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,669.44000	5.66944	5,927,360	13.94	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,626.16000	1.62616	1,504,000	13.94	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,203.42000	4.20342	3,985,600	12.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,772.27000	2.77227	2,937,180	12.23	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,264.02000	4.26402	4,044,270	12.23	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,797.08000	2.79708	2,962,960	12.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,233.63000	4.23363	4,014,850	12.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,822.00000	2.82200	2,988,840	12.25	0.00	0	
Total R209 Option											0.00	0	27,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For R209											35,935,960.00	500	71,83
R210	On	05/08/2021			209.40759	209.40759	209.40871	209.40871			0.00	0	1,2
R210	On	04/11/2021			208.90238	208.90238	208.90455	208.90455			0.00	0	1,4
R210	On	03/02/2022			211.34889	211.34889	211.35177	211.35177			0.00	0	
R210	On	05/05/2022			211.06506	211.06506	211.06881	211.06881			0.00	0	
R210	On	04/08/2022			213.66789	213.66789	213.67201	213.67201			0.00	0	
Total R210 Future											0.00	0	2,73
Total For R210											0.00	0	2,73
R212	On	05/08/2021			173.18924	173.18924	173.18316	173.18316			0.00	0	50
R212	On	04/11/2021			175.07507	175.07507	175.06986	175.06986			0.00	0	1,0
Total R212 Future											0.00	0	1,53
Total For R212											0.00	0	1,53
R213	On	05/08/2021			9.13233	89.71064	9.18956	89.38368		10.39	26,913,192.00	300	1,7
R213	On	04/11/2021			9.31437	87.13653	9.37387	86.80656		10.59	36,597,342.60	420	9,2
R213	On	03/02/2022			9.50173	88.13589	9.56374	87.80244		10.05	0.00	0	
R213	On	05/05/2022			9.68776	85.64629	9.75239	85.30904		9.96	0.00	0	
R213	On	04/08/2022			9.88610	86.63745	9.95359	86.29611		9.41	0.00	0	
Total R213 Future											63,510,534.60	720	10,96
R213	On	05/08/2021	10.85	Call			8,826.70000	8.82670	9,153,660	13.84	0.00	0	
R213	On	05/08/2021	10.85	Put			0.00000	0.00000	0,000	13.84	0.00	0	
R213	On	05/08/2021	10.86	Call			8,876.20000	8.87620	9,203,160	13.86	0.00	0	
R213	On	05/08/2021	10.14	Call			5,203.64000	5.20364	5,530,560	12.68	0.00	0	
R213	On	05/08/2021	10.14	Put			0.04000	0.00004	0,000	12.68	0.00	0	
R213	On	05/08/2021	9.34	Put			173.26000	0.17326	33,730	10.65	0.00	0	
R213	On	05/08/2021	10.86	Put			0.00000	0.00000	0,000	13.86	0.00	0	
R213	On	05/08/2021	10.84	Call			8,777.16000	8.77716	9,104,120	13.82	0.00	0	
R213	On	05/08/2021	9.34	Call			1,025.18000	1.02518	1,212,610	10.65	0.00	0	
R213	On	05/08/2021	10.84	Put			0.00000	0.00000	0,000	13.82	0.00	0	
R213	On	05/08/2021	10.78	Call			8,479.04000	8.47904	8,806,000	13.73	0.00	0	
R213	On	05/08/2021	10.78	Put			0.00000	0.00000	0,000	13.73	0.00	0	
R213	On	04/11/2021	11.11	Call			9,055.50000	9.05550	9,363,620	12.76	0.00	0	
R213	On	04/11/2021	11.11	Put			110.61000	0.11061	88,760	12.76	0.00	0	
R213	On	04/11/2021	11.09	Call			8,963.47000	8.96347	9,270,930	12.73	0.00	0	
R213	On	04/11/2021	11.09	Put			114.51000	0.11451	92,000	12.73	0.00	0	
R213	On	04/11/2021	11.10	Call			9,009.49000	9.00949	9,317,280	12.74	0.00	0	
R213	On	04/11/2021	11.10	Put			112.55000	0.11255	90,370	12.74	0.00	0	
R213	On	03/02/2022	10.60	Call			6,135.38000	6.13538	6,389,120	10.93	0.00	0	
R213	On	03/02/2022	10.60	Put			804.30000	0.80430	724,590	10.93	0.00	0	4
R213	On	03/02/2022	10.00	Call			3,850.84000	3.85084	4,053,630	10.23	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.00	Put		1,551.81000	1.55181	1,421,150	10.23	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put		3,494.12000	3.49412	3,276,380	9.63	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call		4,757.72000	4.75772	4,984,220	10.49	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		1,177.44000	1.17744	1,070,490	10.49	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		3,069.26000	3.06926	3,246,390	10.06	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		2,024.91000	2.02491	1,868,590	10.06	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		5,061.22000	5.06122	4,798,530	9.22	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,470.22000	1.47022	1,578,050	9.56	0.00	0	2
R213	On	03/02/2022	Bond Future	10.15	Call		4,387.06000	4.38706	4,604,440	10.39	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		1,316.17000	1.31617	1,200,100	10.39	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,539.38000	2.53938	2,696,240	9.93	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		2,452.22000	2.45222	2,275,630	9.93	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		5,829.96000	5.82996	5,552,330	9.17	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		1,624.29000	1.62429	1,740,000	9.63	0.00	0	4
R213	On	03/02/2022	Bond Future	9.97	Call		3,749.10000	3.74910	3,948,790	10.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		1,605.57000	1.60557	1,471,810	10.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,782.89000	3.78289	3,983,620	10.22	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		1,587.49000	1.58749	1,454,770	10.22	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,715.21000	3.71521	3,913,860	10.20	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		834.30000	0.83430	905,060	9.22	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		744.86000	0.74486	669,850	11.02	0.00	0	2
R213	On	03/02/2022	Bond Future	10.17	Call		4,460.45000	4.46045	4,679,690	10.41	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,287.35000	1.28735	1,173,140	10.41	0.00	0	2
R213	On	03/02/2022	Bond Future	9.15	Put		3,727.30000	3.72730	3,501,680	9.56	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		1,623.60000	1.62360	1,488,800	10.20	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		625.69000	0.62569	681,510	9.17	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		6,420.20000	6.42020	6,678,640	11.02	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,847.85000	5.84785	6,082,820	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,386.74000	1.38674	1,284,460	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,884.76000	5.88476	6,120,390	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,375.16000	1.37516	1,273,540	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,811.25000	5.81125	6,045,530	10.78	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,398.68000	1.39868	1,295,710	10.78	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,433.82000	3.43382	3,252,990	9.34	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		3,086.81000	3.08681	3,248,170	9.35	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,408.38000	3.40838	3,228,400	9.35	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3,112.55000	3.11255	3,274,750	9.35	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,383.44000	3.38344	3,204,300	9.35	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		3,061.54000	3.06154	3,222,050	9.34	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Option												0.00	0	2,85	
Total For R213												63,510,534.60	720	13,81	
R214	On	05/08/2021	Bond Future			10.48150	70.05541	10.54860	69.64990		14.05		32,365,599.42	462	10,46
R214	On	04/11/2021	Bond Future			10.65034	67.52417	10.71981	67.11470		14.54		36,598,100.14	542	17,60
R214	On	03/02/2022	Bond Future			10.82318	68.29865	10.89523	67.88470		13.90		0.00	0	
R214	On	05/05/2022	Bond Future			10.99248	65.82684	11.06715	65.40815		14.10		0.00	0	
R214	On	04/08/2022	Bond Future			11.17012	66.58439	11.24763	66.16069		13.48		0.00	0	
Total R214 Future												68,963,699.56	1,004	28,10	
R214	On	05/08/2021	Bond Future	12.02	Call			8,000.41000	8.00041	8,405,920	20.08		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			0.00000	0.00000	0,000	20.08		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			8,049.43000	8.04943	8,454,940	20.12		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			0.00000	0.00000	0,000	20.12		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			7,951.33000	7.95133	8,356,840	20.05		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			0.00000	0.00000	0,000	20.05		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			9,230.16000	9.23016	9,608,740	18.20		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			153.09000	0.15309	122,200	18.20		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			9,274.15000	9.27415	9,653,110	18.22		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			150.85000	0.15085	120,340	18.22		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			9,318.13000	9.31813	9,697,470	18.24		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			148.67000	0.14867	118,540	18.24		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			1,558.39000	1.55839	1,409,960	14.45		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			4,325.71000	4.32571	4,588,930	14.42		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			1,591.24000	1.59124	1,440,510	14.42		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			4,362.67000	4.36267	4,627,050	14.44		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			1,574.82000	1.57482	1,425,250	14.44		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			4,399.55000	4.39955	4,665,070	14.45		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			5,481.02000	5.48102	5,757,770	15.13		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			1,842.57000	1.84257	1,700,630	15.13		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			5,408.66000	5.40866	5,683,660	15.10		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			1,872.08000	1.87208	1,728,390	15.10		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			5,444.71000	5.44471	5,720,590	15.11		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			1,857.16000	1.85716	1,714,350	15.11		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			4,351.18000	4.35118	4,112,250	13.26		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			2,894.41000	2.89441	3,080,230	13.27		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			4,320.02000	4.32002	4,082,140	13.27		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			2,844.17000	2.84417	3,027,870	13.26		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,382.54000	4.38254	4,142,540	13.26		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			2,869.23000	2.86923	3,054,000	13.26		0.00	0	
Total R214 Option												0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										68,963,699.56	1,004	28,10
Total for Bond										2,155,335,075.16	23,911	1,448,70
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 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 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 05/08/2021 GOVI			797.37000	797.37000	793.93900	793.93900				0.00	0	
GOVI On 04/11/2021 GOVI			805.93700	805.93700	802.48200	802.48200				0.00	0	97
GOVI On 03/02/2022 GOVI			815.17200	815.17200	811.68600	811.68600				0.00	0	
GOVI On 05/05/2022 GOVI			824.80200	824.80200	821.27900	821.27900				0.00	0	
GOVI On 04/08/2022 GOVI			834.67300	834.67300	831.11100	831.11100				0.00	0	
Total GOVI Future										0.00	0	95
GOVI On 05/08/2021 GOVI	719.14	Call			747,990.00000	74.79900	782,300,000			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			747,890.00000	74.78900	782,200,000			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			748,090.00000	74.80900	782,400,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			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			740,820.00000	74.08200	775,370,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			740,720.00000	74.07200	775,270,000			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			740,620.00000	74.06200	775,170,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			189,260.00000	18.92600	224,120,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			189,460.00000	18.94600	224,320,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			189,360.00000	18.93600	224,220,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			330,290.00000	33.02900	365,520,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			330,490.00000	33.04900	365,720,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			330,390.00000	33.03900	365,620,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			118,410.00000	11.84100	154,030,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			118,310.00000	11.83100	153,930,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/08/2022	GOVI	819.26	Call			118,510.00000	11.85100	154,130,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	95
Total for GOVI												0.00	0	95
AL37	On	05/08/2021	Index Future			800.40800	800.40800	798.70700	798.70700			0.00	0	
AL37	On	04/11/2021	Index Future			809.00700	809.00700	807.30200	807.30200			0.00	0	
AL37	On	03/02/2022	Index Future			818.27800	818.27800	816.56000	816.56000			0.00	0	
AL37	On	05/05/2022	Index Future			827.94400	827.94400	826.21100	826.21100			0.00	0	
AL37	On	04/08/2022	Index Future			837.85300	837.85300	836.10200	836.10200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			918.86100	918.86100	915.03200	915.03200			0.00	0	
AL7T	On	04/11/2021	Index Future			928.73300	928.73300	924.87800	924.87800			0.00	0	
AL7T	On	03/02/2022	Index Future			939.37600	939.37600	935.48500	935.48500			0.00	0	
AL7T	On	05/05/2022	Index Future			950.47300	950.47300	946.54200	946.54200			0.00	0	
AL7T	On	04/08/2022	Index Future			961.84800	961.84800	957.87300	957.87300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			807.27700	807.27700	803.79000	803.79000			290,619,720.00	36	2
ALBI	On	04/11/2021	Index Future			815.95000	815.95000	812.43900	812.43900			293,742,000.00	36	17
ALBI	On	03/02/2022	Index Future			825.30000	825.30000	821.75600	821.75600			0.00	0	
ALBI	On	05/05/2022	Index Future			835.05000	835.05000	831.46900	831.46900			0.00	0	
ALBI	On	04/08/2022	Index Future			845.04400	845.04400	841.42200	841.42200			0.00	0	
Total ALBI Future												584,361,720.00	72	14
Total For ALBI												584,361,720.00	72	14
IGOV	On	05/08/2021	Index Future			290.68100	290.68100	290.28200	290.28200			2,906,810.00	1	
IGOV	On	04/11/2021	Index Future			293.87700	293.87700	293.47700	293.47700			2,938,770.00	1	47
IGOV	On	03/02/2022	Index Future			297.31600	297.31600	296.91500	296.91500			0.00	0	
IGOV	On	05/05/2022	Index Future			300.89900	300.89900	300.49500	300.49500			0.00	0	
IGOV	On	04/08/2022	Index Future			304.57000	304.57000	304.16100	304.16100			0.00	0	
Total IGOV Future												5,845,580.00	2	47
Total For IGOV												5,845,580.00	2	47
Total for Index												590,207,300.00	74	62
JIBAR	f On	18/08/2021	Jibar Future			3.68500	96.31500	3.69500	96.30500			0.00	0	
JIBAR	f On	15/09/2021	Jibar Future			3.70500	96.29500	3.71500	96.28500			0.00	0	30,00
JIBAR	f On	20/10/2021	Jibar Future			3.78000	96.22000	3.81000	96.19000			0.00	0	
JIBAR	f On	17/11/2021	Jibar Future			3.80000	96.20000	3.83000	96.17000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 15/12/2021 Jibar Future			3.92500	96.07500	3.97500	96.02500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			3.96000	96.04000	4.01000	95.99000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.14000	95.86000	4.19000	95.81000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.48000	95.52000	4.54000	95.46000				0.00	0	4;
JIBAR f On 21/09/2022 Jibar Future			4.67000	95.33000	4.74000	95.26000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.96000	95.04000	5.03000	94.97000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.13500	94.86500	5.21500	94.78500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			5.36500	94.63500	5.46000	94.54000				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	!
Total 5Y STND Future										0.00	0	!
Total For 5Y STND										0.00	0	!
Total for Interest Rate Swap										0.00	0	!
Total for Derivatives :										2,745,542,375.16	23,985	1,480,84
ABCPI On 07/12/2023 Spot Bond			2.39000	314.82562	2.39000	314.79674				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.73733				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF00 On 18/07/2024 Spot Bond					0.00000	101.05836				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF00 On 30/06/2026 Spot Bond			9.65000	100.93130	9.65000	100.90531				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF00 On 01/12/2030 Spot Bond					0.00000	101.04257				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN0 On 17/03/2026 Spot Bond					0.00000	100.75362				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	100.15312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	100.67544				0.00	7,520,000,000	3,760,000,000
Total ABFN16 SPOT										0.00	7,520,000,000	3,760,000,000
Total For ABFN16										0.00	7,520,000,000	3,760,000,000
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.94023				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.72055				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.89057				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.11001				0.00	9,500,000,000	4,750,000,000
Total ABFN23 SPOT										0.00	9,500,000,000	4,750,000,000
Total For ABFN23										0.00	9,500,000,000	4,750,000,000
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.13759				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.49767				0.00	190,000,000	95,000,000
Total ABFN26 SPOT										0.00	190,000,000	95,000,000
Total For ABFN26										0.00	190,000,000	95,000,000
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.93518				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.49218				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.65010				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.63121				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 15/11/2021 Spot Bond					0.00000	101.15277				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.73584				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.44877				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.22550				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.56446				0.00	1,400,000,000	700,000,000
Total ABFN35 SPOT										0.00	1,400,000,000	700,000,000
Total For ABFN35										0.00	1,400,000,000	700,000,000
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.77478				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.30226				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.16056				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.82919				0.00	0	400,000,000
Total ABFN39 SPOT										0.00	0	400,000,000
Total For ABFN39										0.00	0	400,000,000
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.11835				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.41724				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.96579				0.00	0	
Total ABFN42 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 ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.28607				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.29399				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.29970				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.58586				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.88821				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.93241				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.59563				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.44609				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.56282				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.32571				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	101.25216				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02: On 31/03/2024 Spot Bond					0.00000	100.76747				0.00	80,000,000	20,000,00

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 ABJ02 SPOT										0.00	80,000,000	20,000,000
Total For ABJ02										0.00	80,000,000	20,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	102.75603				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.77000	3.77000	3.77000	151.58077				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	109.49028	100.00000	109.23565				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.99000	6.99000	6.99000	144.81751				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	24.73597	100.00000	24.68086				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.59000	2.59000	2.59000	151.73120				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.78000	3.78000	3.78000	199.82320				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.53000	4.53000	4.53000	223.34973				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.55000	6.55000	6.55000	105.06523				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.28500	7.28500	7.28500	115.34591				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.59000	105.99452	4.59000	105.98145				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS15 On 11/11/2022 Spot Bond			5.08000	107.94313	5.08000	107.92842				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.97000	114.86160	6.97000	114.84022				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.06000	114.93557	8.06000	114.91089				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.52000	112.12915	5.52000	112.11256				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.64500	108.30564	7.64500	108.28356				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.62418	100.00000	13.59419				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.74000	319.34299	1.74000	319.31930			522,000,000,000.00	300,000,000	75,000,000	
Total ABSI2 SPOT									522,000,000,000.00	300,000,000	75,000,000	
Total For ABSI2									522,000,000,000.00	300,000,000	75,000,000	
ABSI4 On 31/01/2022 Spot Bond			1.15500	172.83888	1.15500	172.82880			0.00	0		
Total ABSI4 SPOT									0.00	0		
Total For ABSI4									0.00	0		
ABX01 On 10/07/2024 Spot Bond			10.16000	10.16000	10.16000	102.63785			0.00	0		
Total ABX01 SPOT									0.00	0		
Total For ABX01									0.00	0		
ACL097 On 20/12/2025 Spot Bond					0.00000	100.77748			0.00	0		
Total ACL097 SPOT									0.00	0		
Total For ACL097									0.00	0		
ACL098 On 20/12/2025 Spot Bond					0.00000	100.75359			0.00	0		
Total ACL098 SPOT									0.00	0		
Total For ACL098									0.00	0		
ACL129 On 20/09/2021 Spot Bond					0.00000	100.72396			0.00	0		
Total ACL129 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 ACL129										0.00	0	
ACL14 On 20/12/2021 Spot Bond					0.00000	100.72757				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18 On 20/09/2022 Spot Bond					0.00000	100.37191				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.75147				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.75147				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.77182				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.77182				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 On 30/01/2023 Spot Bond					0.00000	162.81273				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	165.77945				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 On 20/12/2023 Spot Bond					0.00000	100.71321				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.70841				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.69046				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.86361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.90370				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.27477				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.32080				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.49978				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.12781				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.03224				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.49548				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.41939				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.24793				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.96265				0.00	16,000,000	16,000,000
Total AGT04 SPOT										0.00	16,000,000	16,000,000
Total For AGT04										0.00	16,000,000	16,000,000
AH2A11 On 18/07/2024 Spot Bond					0.00000	100.23504				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.24358				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.58500	105.13896	7.58500	100.75889				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.25656				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.29974				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.35358				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.20469				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.08417				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.11419				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.24000	111.34059	6.24000	111.32170				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.17567				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.25764				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.20030				0.00	0	
Total AHF5D1 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 AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.31689				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.66749				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.17560				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.25755				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.83073				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.27086				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.09364				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.21659				0.00	200,000,000	100,000,00
Total AHF7B1 SPOT										0.00	200,000,000	100,000,00
Total For AHF7B1										0.00	200,000,000	100,000,00
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.18586				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.29853				0.00	100,000,000	50,000,00
Total AHF7C1 SPOT										0.00	100,000,000	50,000,00
Total For AHF7C1										0.00	100,000,000	50,000,00
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.25961				0.00	200,000,000	100,000,00
Total AHF7C2 SPOT										0.00	200,000,000	100,000,00
Total For AHF7C2										0.00	200,000,000	100,000,00
AHF7D On 21/08/2025 Spot Bond					0.00000	101.99437				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.89211				0.00	200,000,000	100,000,000
Total AHF7D2 SPOT										0.00	200,000,000	100,000,000
Total For AHF7D2										0.00	200,000,000	100,000,000
AIR02 On 30/04/2023 Spot Bond			7.29500	110.09605	7.29500	110.07450				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.70000	105.54588	7.70000	105.52422				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.18500	95.28068	11.18500	95.25251				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.91000	178.01552	5.91000	177.98241				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.25798				0.00	14,650,000,000	5,000,000,000
Total APF04 SPOT										0.00	14,650,000,000	5,000,000,000
Total For APF04										0.00	14,650,000,000	5,000,000,000
APF06 On 24/08/2022 Spot Bond					0.00000	101.49783				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.83347				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.33048				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.96721				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.32561				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF14 On 22/09/2023 Spot Bond					0.00000	101.84035				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.30594				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.89215				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.88000	238.10071	4.88000	238.06296				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.89500	215.61950	4.89500	215.58523				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.13000	172.02099	2.13000	172.00645				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.17500	171.98343	2.17500	171.96867				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.65000	189.78946	4.65000	189.76051				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN16 On 08/08/2021 Spot Bond					0.00000	99.90873				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	101.20560				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN164									0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN172 SPOT									0.00	0	
Total For ASN172									0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN176 SPOT									0.00	0	
Total For ASN176									0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ASN177 SPOT									0.00	0	
Total For ASN177									0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.83404			0.00	0	
Total ASN181 SPOT									0.00	0	
Total For ASN181									0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.58223			0.00	0	
Total ASN194 SPOT									0.00	0	
Total For ASN194									0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.09000	106.13903	5.09000	106.12169			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.65219			0.00	0	
Total ASN196 SPOT									0.00	0	
Total For ASN196									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.66201			0.00	0	
Total ASN203 SPOT									0.00	0	
Total For ASN203									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.72449			0.00	0	24,900,00
Total ASN204 SPOT									0.00	0	24,900,00
Total For ASN204									0.00	0	24,900,00
ASN20: On 24/08/2021 Spot Bond					0.00000	101.41419			0.00	0	
Total ASN208 SPOT									0.00	0	
Total For ASN208									0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.60039			0.00	0	
Total ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.97164			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.83165				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.65306				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.22484				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.21522				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.17158				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.83960				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.63656				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.70603				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.90326				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.14500	4.14500	4.14500	106.27271				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.00500	5.00500	5.00500	97.01746				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
ASN327 On 20/06/2024 Spot Bond					0.00000	100.66866				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.76340				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	99.91057				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	99.89211				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 31/01/2038 Spot Bond			5.20000	104.65224	5.20000	104.63483				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.71795				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.65214				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.69296				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.68804				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	100.68804				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	101.02292				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	100.82555				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	100.67485				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.69997				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.09190				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.77775				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.77775				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.41694				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.68083				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.08639				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.73524				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.67604				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.79563				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.87578				0.00	0	

Contract 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	104.54593				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.61993				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.63970				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.85534				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN450 On 20/03/2023 Spot Bond					0.00000	101.58470				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN450 On 21/12/2026 Spot Bond					0.00000	104.60410				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.27222				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.27480				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN460 On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.22553				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN460 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.06150				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.63417				0.00	0	490,000,00
Total ASN470 SPOT										0.00	0	490,000,00
Total For ASN470										0.00	0	490,000,00
ASN47(On 31/07/2023 Spot Bond					0.00000	100.08009				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.09423				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	104.04123				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	99.90836				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.69731				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.83154				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	108.31700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.51775				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.69492				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 02/09/2021 Spot Bond					0.00000	100.82227				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49(On 07/09/2021 Spot Bond					0.00000	100.80387				0.00	0	
Total ASN492 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 ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.46811				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.71342				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.69562				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.69562				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.67701				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	101.08826	9.00000	109.66125				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.99059	8.18000	110.01841				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.71000	99.53375	8.71000	99.51057				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.71000	99.53375	8.71000	99.51057				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.12099	9.10000	100.09678				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.14624	11.05000	100.11698				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.14559	11.00000	100.11646				0.00	0	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 ASN530 SPOT										0.00	0	200,000,00
Total For ASN530										0.00	0	200,000,00
ASN530 On 31/01/2024 Spot Bond			10.50000	100.13915	10.50000	100.11130				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	100.13915	10.50000	100.11130				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.57725				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.02845				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	101.65686				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	100.14044	10.60000	100.11233				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	100.09326	10.47000	100.11099				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	100.13979	10.55000	100.11182				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	99.99980				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.14932				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.97513				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57! On 13/02/2023 Spot Bond					0.00000	100.78448				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57! On 20/12/2022 Spot Bond					0.00000	100.65217				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58! On 13/02/2023 Spot Bond					0.00000	100.70574				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58! On 14/11/2022 Spot Bond					0.00000	99.79843				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58! On 07/09/2021 Spot Bond					0.00000	100.82757				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58! On 13/02/2022 Spot Bond					0.00000	99.86960				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58! On 14/03/2022 Spot Bond					0.00000	100.94573				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58! On 18/03/2024 Spot Bond					0.00000	101.87198				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59! On 31/01/2022 Spot Bond			9.22000	100.08458	9.22000	100.06040				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59! On 11/04/2023 Spot Bond					0.00000	100.38327				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59! On 17/04/2023 Spot Bond					0.00000	100.31734				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60! On 24/04/2023 Spot Bond					0.00000	100.18096				0.00	0	
Total ASN600 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 ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.18692				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	101.31793				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.02794				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.03516				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	100.71032				0.00	0	250,000,00
Total ASN611 SPOT										0.00	0	250,000,00
Total For ASN611										0.00	0	250,000,00
ASN61 On 06/05/2024 Spot Bond					0.00000	99.96339				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.72973				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 10/08/2021 Spot Bond					0.00000	99.92029				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN61 On 11/08/2021 Spot Bond					0.00000	101.61680				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.32641				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/08/2021 Spot Bond					0.00000	101.54880				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	99.86503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	101.18342				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN621 On 13/08/2021 Spot Bond					0.00000	101.12740				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN622 On 17/08/2021 Spot Bond					0.00000	101.01634				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN623 On 19/08/2021 Spot Bond					0.00000	101.08230				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	100.69027				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN625 On 25/08/2021 Spot Bond					0.00000	100.96078				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN626 On 25/11/2021 Spot Bond					0.00000	100.96078				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	101.42334				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN631 On 08/09/2021 Spot Bond					0.00000	100.71572				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	100.54414				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	100.97233				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63 On 20/06/2026 Spot Bond					0.00000	100.93659				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.86883				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63 On 27/09/2021 Spot Bond					0.00000	100.54795				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64 On 30/09/2021 Spot Bond					0.00000	103.59235				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64 On 01/10/2021 Spot Bond					0.00000	100.43512				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	99.99965				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.51013				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.41712				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64 On 20/10/2021 Spot Bond					0.00000	100.18656				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65 On 22/10/2021 Spot Bond					0.00000	100.53694				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65 On 27/10/2021 Spot Bond					0.00000	100.10156				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65 On 29/10/2021 Spot Bond					0.00000	101.10267				0.00	0	
Total ASN656 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 ASN656										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.26500	105.86069	5.26500	105.84574				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.36060	9.30000	103.33508				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.20683				0.00	500,000,000	250,000,000
Total BAW22 SPOT										0.00	500,000,000	250,000,000
Total For BAW22										0.00	500,000,000	250,000,000
BAW28 On 06/06/2022 Spot Bond					0.00000	101.20826				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.08964				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.93290				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.49189				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.31000	101.58200	6.31000	101.56475				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.12651				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.15143				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.83654				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.15941				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.79547				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.44000	8.44000	8.44000	105.23113				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.77000	10.77000	10.77000	109.21728				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.72669				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.57912				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.70041				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.70058				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.71100				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.04822				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.81917				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.80758				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.84288				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.81864				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.84225				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.79473				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.84208				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.79551				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.84236				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.81874				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.78822				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.81880				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.77190				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.96016				0.00	0	
Total BAYB13 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 BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.96016				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.98403				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 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	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.96086				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.23103				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.00817				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.71500	7.71500	7.71500	104.46695				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.98307				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.58654				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.49651				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.93106				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.23000	109.63277	7.23000	109.61161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.24705				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.73513				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.24000	105.59921	6.24000	105.58120				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	100.72202				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.33152				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.47440				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	106.74703				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.94443				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.82085				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.49352				0.00	3,000,000,000	1,500,000,000
Total BGT01 SPOT										0.00	3,000,000,000	1,500,000,000
Total For BGT01										0.00	3,000,000,000	1,500,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	101.06686				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID09 On 15/11/2021 Spot Bond					0.00000	101.16966				0.00	80,000,000	80,000,00
Total BID09 SPOT										0.00	80,000,000	80,000,00
Total For BID09										0.00	80,000,000	80,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.48957				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.98000	109.72284	5.98000	109.70528				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.82145				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.95268				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.96263				0.00	0	500,000,00
Total BID14 SPOT										0.00	0	500,000,00
Total For BID14										0.00	0	500,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.15451				0.00	198,657,200	49,664,30
Total BID15 SPOT										0.00	198,657,200	49,664,30
Total For BID15										0.00	198,657,200	49,664,30
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.08222				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.41153				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.54200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.10200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.63800				0.00	0	
Total BNPP06 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 BNPP06										0.00	0	
BNPP0: On 11/08/2021 Spot Bond					0.00000	99.91122				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	56.60400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 01/12/2021 Spot Bond					0.00000	100.83114				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.17273				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.05167				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.78267				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.95328				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	100.29795				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.01400				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.31632				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.34002				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.01227				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.01288				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.01341				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.90722				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	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.57199				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.57144				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.21000	110.73706	7.21000	110.71563				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.44000	112.24669	7.44000	112.22429				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.21000	113.37786	8.21000	113.35308				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT04 On 17/07/2027 Spot Bond			9.48000	103.59739	9.48000	102.24777				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.02127				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.88069				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.09231				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.43110				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.53281				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.26104				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.27698				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	165.13405	3.14000	165.03317				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.10000	2.10000	2.10000	164.61137				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.94908	4.77000	109.82700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.07100				0.00	0	
Total CLN317 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 CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.37596				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.01000	112.29421	7.01000	112.27318				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	114.67934	8.70700	119.54700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	99.95986				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.15220				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	105.97463				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	102.97155	10.98000	102.94164				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	115.10800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	119.92342	6.50000	117.14700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.57200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.70601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	99.81683				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.81845				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.10000	172.04604	2.10000	172.03163				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.29000	138.75490	5.29000	138.73149				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.73000	136.76316	5.73000	136.73849				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	102.19900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	101.28990				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.19563				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.24121				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.44000	106.05494	6.44000	106.03667				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.11887				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN468 On 28/03/2022 Spot Bond					0.00000	100.72363				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.89702				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.43249				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	79.44252	100.00000	79.27770				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	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.25384				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.93500	102.84007	5.93500	102.82367				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.24000	102.91665	6.24000	102.89947				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.89206				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.82448				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.10288				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.64000	113.62109	6.64000	113.60092				0.00	0	
Total CLN496 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 CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.04598				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.39039				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.41209				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.82104				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.73346				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.03312				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.83055				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.00706				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.84928	9.96000	103.82185				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.62246	10.01000	102.59509				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.22236				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.92657	9.60000	101.79962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.80700				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.06039				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.70900	9.20000	103.68365				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN526 On 24/04/2023 Spot Bond					0.00000	100.91210				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN528 On 26/04/2023 Spot Bond					0.00000	100.55097				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.55514				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN529 On 25/11/2022 Spot Bond					0.00000	102.00543				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 29/11/2021 Spot Bond					0.00000	101.29055				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN533 On 12/03/2023 Spot Bond					0.00000	100.80700				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN534 On 20/06/2023 Spot Bond					0.00000	100.76589				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.26970				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			8.94000	105.10447	8.94000	105.07949				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.13845				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.14069				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.30651				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	141.85800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.04078				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.42135				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.41000	111.06800	8.41000	111.04273				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.46000	108.47417	8.46000	108.44975				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.55000	107.97920	8.55000	107.95463				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	312.97145				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.31336				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.88354				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.15842				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.33891				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	118.91300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.89340				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.16830	10.19000	102.18599				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.41000	108.49040	8.41000	108.46611				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	99.91053				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	101.08336				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.91220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.98516				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.90003				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.64000	106.97965	8.64000	106.95507				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.87705				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.89946				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.79811				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.83750				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.25869				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.55754				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.91211				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.97869				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN583 On 16/09/2025 Spot Bond					0.00000	100.90757				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.23507				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.95226				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.20376				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.88689				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.73743				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.74659				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.76829				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.60223				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.71000	142.82602	3.71000	115.15091				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.13877				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.56493				0.00	0	
Total CLN595 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 CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.13877				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	101.76778				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.52624				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.80894				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.74659				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.74659				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.08400				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	99.97636				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	99.98672				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.23088				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.96892				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.26756				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.11918				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.44361	9.32000	102.41812				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	100.17809				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.77192				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.91537				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.07990				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.97884				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.55884				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.39000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.26337				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN618 On 20/12/2022 Spot Bond					0.00000	101.33123				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.95223				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.10164				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.10132				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.19027				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.76600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.14312				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.25000	104.07128	6.25000	104.05389				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.38643				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.33897				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.76500	63.02447	11.76500	83.56315				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.17778				0.00	0	
Total CLN629 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 CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.11000	105.66863	9.11000	105.64262				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.38012				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.17339				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.53059				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	99.91386				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.39704				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.11408				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.37381				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.44961				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	101.19641				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.49999				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN641 On 17/10/2023 Spot Bond					0.00000	100.23640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.12023				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.73250				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.09253				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.73377				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.37381				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.00509				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.37381				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.10020				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.37381				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.41900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN656 On 20/06/2025 Spot Bond					0.00000	100.85543				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.48278				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.40134				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.32800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.67500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	113.64300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	136.17200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.42706				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.62911				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.65137				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.94840				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.51392				0.00	0	
Total CLN669 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	101.13758				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.52102				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.86619				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.29494	143.38552	4.29494	116.50901				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.29494	143.38552	4.29494	116.50976				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.55256				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.63665				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.70582				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.45211				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.57989				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.84422				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.67479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.69394				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.61273				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.82533				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.82511				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.72376				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.54582				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.72385				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.66739				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.09852				0.00	0	12,000,000.00
Total CLN696 SPOT										0.00	0	12,000,000.00
Total For CLN696										0.00	0	12,000,000.00
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.77196				0.00	0	440,000.00
Total CLN697 SPOT										0.00	0	440,000.00
Total For CLN697										0.00	0	440,000.00
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.21379				0.00	0	350,000.00
Total CLN698 SPOT										0.00	0	350,000.00
Total For CLN698										0.00	0	350,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN699 On 21/12/2026 Spot Bond					0.00000	104.23737				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.91149				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.16345				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.57126				0.00	0	200,000,00
Total CLN702 SPOT										0.00	0	200,000,00
Total For CLN702										0.00	0	200,000,00
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.72000				0.00	0	200,000,00
Total CLN703 SPOT										0.00	0	200,000,00
Total For CLN703										0.00	0	200,000,00
CLN704 On 12/02/2025 Spot Bond					0.00000	101.81380				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.35206				0.00	0	270,000,00
Total CLN705 SPOT										0.00	0	270,000,00
Total For CLN705										0.00	0	270,000,00
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.71809				0.00	0	700,000,00
Total CLN706 SPOT										0.00	0	700,000,00
Total For CLN706										0.00	0	700,000,00
CLN707 On 19/08/2025 Spot Bond					0.00000	101.67869				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.82399				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.70687				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.47107				0.00	0	300,000,00
Total CLN710 SPOT										0.00	0	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 CLN710										0.00	0	300,000,00
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.71888				0.00	0	100,000,00
Total CLN711 SPOT										0.00	0	100,000,00
Total For CLN711										0.00	0	100,000,00
CLN712 On 11/03/2022 Spot Bond					0.00000	100.75054				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.12732				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.71165				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.71165				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.71165				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.49126				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.74309				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.46992				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.79816				0.00	0	200,000,00
Total CLN721 SPOT										0.00	0	200,000,00
Total For CLN721										0.00	0	200,000,00
CLN722 On 01/06/2026 Spot Bond					0.00000	100.87334				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.52161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.65307				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.65307				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.65307				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.66503				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.66503				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.66503				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.07081				0.00	0	200,000,00
Total CLN730 SPOT										0.00	0	200,000,00
Total For CLN730										0.00	0	200,000,00
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.13160				0.00	0	850,000,00
Total CLN731 SPOT										0.00	0	850,000,00
Total For CLN731										0.00	0	850,000,00
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.78455				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 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	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.75780				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN735 On 12/09/2022 Spot Bond					0.00000	101.48370				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	92.84333				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.78383				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.81964				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	106.08900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.42243				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.35278				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.70722				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.02770				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.03527				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.03355				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.25731				0.00	0	
Total CLN746 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 CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.72381				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.03409				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.72784				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.50107				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.07902				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.41026				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.59096				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.57331				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.33897				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.31020				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.05690				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000.00
Total CLN765 SPOT										0.00	0	6,000,000.00
Total For CLN765										0.00	0	6,000,000.00
CLN81 On 18/04/2028 Spot Bond			7.71500	104.48857	7.71500	104.46695				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.27376				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.84000	109.32955	7.84000	109.30658				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
COJ08 On 22/06/2026 Spot Bond			9.68500	108.10855	9.68500	108.08061				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			6.36000	111.36601	6.36000	111.34696				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			7.07500	106.20657	7.07500	106.18640				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.47000	97.61951	11.47000	97.58977				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.06000	98.63653	10.06000	98.61008				0.00	0	75,000,000.00
Total COT03 SPOT										0.00	0	75,000,000.00
Total For COT03										0.00	0	75,000,000.00
CPV01 On 30/06/2029 Spot Bond			9.44000	9.44000	9.44000	106.58426				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.88045				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.72379				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.63770				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.36395				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	101.27235				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.08561				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.89006				0.00	0	
Total DNG100 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 DNG100									0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.69707			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.61283			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.90639			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.65857			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.09570			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.19550			0.00	90,315,600	22,578,900
Total DSY02 SPOT									0.00	90,315,600	22,578,900
Total For DSY02									0.00	90,315,600	22,578,900
DSY03 On 21/11/2024 Spot Bond			8.81000	8.81000	8.81000	106.73753			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.60153			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.18592			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.56000	109.40911	6.56000	109.38961		415,527,456,000.00		63,342,600	63,389,500
Total DV23 SPOT								415,527,456,000.00		63,342,600	63,389,500
Total For DV23								415,527,456,000.00		63,342,600	63,389,500
DV23/R On 27/02/2023 Spot Bond			100.00000	39.66298	100.00000	39.57424		0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	39.66298	100.00000	39.57424		0.00		0	
Total DV23/R2023 SPOT								0.00		0	
Total For DV23/R2023								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV24 On 18/02/2024 Spot Bond			6.11000	112.78578	6.11000	112.76704			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	104.48932	9.69000	104.46202			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.48932	9.69000	104.46202			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.36000	98.41004	11.36000	98.38001			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	104.67894	10.10000	104.65046			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.67894	10.10000	104.65046			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	100.98221			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.37089			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.44830			0.00	0	2,000,000,00
Total DVF22B SPOT									0.00	0	2,000,000,00
Total For DVF22B									0.00	0	2,000,000,00
DVF22c On 24/10/2022 Spot Bond					0.00000	100.29423			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.77037			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.18644			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.99421			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.96668			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.25340				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.36995				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.02501				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.45514				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.02647				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.45800				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.32925				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.20000	99.95399	4.20000	99.96549				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.64500	106.22645	5.64500	106.21038				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.55000	111.91299	6.55000	111.89339				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.14000	109.00408	5.14000	108.98611				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.09000	94.25756	5.09000	94.24217				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	134.97867	2.25000	134.96685				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.92000	145.69653	3.92000	145.67724				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.93200	131.75494	3.93200	131.73746				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.97500	127.40651	3.97500	127.38945				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.78000	110.99076	4.78000	110.97346				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.06000	96.37607	5.06000	96.36039				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	134.97867	2.25000	134.96685				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	160.66459				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	158.09606				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN004										0.00	0	
ELN00€ On 09/06/2025 Spot Bond					0.00000	122.16940				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	121.16858				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	119.47837				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN01€ On 19/08/2025 Spot Bond					0.00000	110.99793				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	112.31880				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN01€ On 23/12/2021 Spot Bond					0.00000	99.12303				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN01€ On 15/04/2024 Spot Bond					0.00000	107.51342				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN01€ On 21/05/2024 Spot Bond					0.00000	109.32768				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.13000	104.70351	9.13000	104.67812				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			10.77500	10.77500	10.77500	97.48538				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.12500	11.12500	11.12500	101.74951				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			9.21000	104.51500	9.21000	103.08529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.21000	9.21000	9.21000	104.07645				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.30000	11.30000	11.30000	76.94039				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.31000	10.31000	10.31000	102.56151				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.30000	11.30000	11.30000	96.41479				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.96188				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.82840				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.85211				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.77893				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.75834				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	99.91873				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	101.00943				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	101.08821				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.91696				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.75137				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.90098				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.92629				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.28509				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.87632				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.07036				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.64088				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	101.18200				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	101.12795				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	101.26841				0.00	0	
Total ERS3C6 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 ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.13875			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.19276			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.11070			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.08474			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.24676			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.90000	105.98829	5.90000	105.97154			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.29211	10.00000	100.26551			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.26000	101.10458	8.26000	101.08222		1,997,867,676,000.00	241,872,600	2,740,438,800	
Total ES26 SPOT								1,997,867,676,000.00	241,872,600	2,740,438,800	
Total For ES26								1,997,867,676,000.00	241,872,600	2,740,438,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.66462	7.85000	102.64302		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.01500	79.69457	11.07500	79.34256		2,595,651,705,000.00	235,647,000	2,939,129,100	
Total ES33 SPOT								2,595,651,705,000.00	235,647,000	2,939,129,100	
Total For ES33								2,595,651,705,000.00	235,647,000	2,939,129,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.90241	7.50000	102.88182		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.54000	78.57271	11.60500	78.14314		1,676,480,424,000.00	145,275,600	1,155,383,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 SPOT										1,676,480,424,000.00	145,275,600	1,155,383,10
Total For ES42										1,676,480,424,000.00	145,275,600	1,155,383,10
ES42/R On 25/04/2042 Spot Bond			8.50000	102.34701	8.50000	102.32374				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.84164				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.93878				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.71794				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.80983				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.12795				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.16001				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.21397				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.09022				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.56718				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	101.01440				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG01 On 05/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.66793				0.00	200,000,000	100,000,000
Total FRB17 SPOT										0.00	200,000,000	100,000,000
Total For FRB17										0.00	200,000,000	100,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.34194				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.00020				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.46878				0.00	360,000,000	2,480,000,000
Total FRB23 SPOT										0.00	360,000,000	2,480,000,000
Total For FRB23										0.00	360,000,000	2,480,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	102.55702				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.15317				0.00	0	350,000,000
Total FRB25 SPOT										0.00	0	350,000,000
Total For FRB25										0.00	0	350,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.12009				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.91000	106.66391	8.91000	106.63851				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.95727				0.00	233,472,400	1,755,868,100
Total FRB28 SPOT										0.00	233,472,400	1,755,868,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB28										0.00	233,472,400	1,755,868,10
FRB29 On 19/04/2026 Spot Bond					0.00000	101.62529				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.12500	102.50213	8.12500	102.47982				0.00	0	400,000,00
Total FRB30 SPOT										0.00	0	400,000,00
Total For FRB30										0.00	0	400,000,00
FRBI22 On 31/01/2022 Spot Bond			1.16000	172.83466	1.16000	172.82456				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.90800	318.16763	1.90800	318.14258				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.57500	2.57500	2.57500	151.80730				0.00	0	1,360,000,00
Total FRBI25 SPOT										0.00	0	1,360,000,00
Total For FRBI25										0.00	0	1,360,000,00
FRBI28 On 31/03/2028 Spot Bond			3.77000	199.96816	3.77000	199.94238				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.09000	4.09000	4.09000	106.67802				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	213.82388				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.31000	91.12132	5.31000	91.10582				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.32000	90.51917	5.32000	90.50383				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.25000	6.25000	6.25000	82.11360				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ02 On 10/12/2024 Spot Bond			6.31000	6.31000	6.31000	81.37203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.89000	3.89000	3.89000	145.30235				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	97.08865				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.21000	171.95423	2.21000	171.93932				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.07000	171.23975	3.07000	171.22097				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.61386				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.80692				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	101.94968				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC267 On 06/08/2023 Spot Bond					0.00000	101.54497				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.07363				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.12728				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	101.12439				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	100.78378				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.56576				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	101.75629				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	100.73112				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.53207				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond					0.00000	100.68449				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC290 On 20/06/2022 Spot Bond					0.00000	101.66900				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.28227				0.00	0	
Total FRC296 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 FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.30470				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.90319				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.92268				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.83634				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.23580				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	99.96530				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.97978				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.78415				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.67009				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.76933				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.84348				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.01023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.84960				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.07464				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.75977				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.84328				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.86252				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.77753				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.49039				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.75976				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.48998				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.01894				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	99.97312				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	100.29838				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.63924				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	102.20698				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.61517				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.38202				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.63228				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.99618				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	101.06746				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.69986				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.32001				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 03/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.90520				0.00	0	
Total FRC346 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.96304				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.08509				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.08037				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.07247				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.11179				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.47492				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.08172				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.56166				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.08185				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.07968				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.08077				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.05677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.81065				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.07754				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.07647				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.53965				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	99.86526				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.29984				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.36921				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.13146				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 26/08/2021 Spot Bond					0.00000	100.91811				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	101.01214				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 26/08/2021 Spot Bond					0.00000	100.68274				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRC37(On 20/06/2026 Spot Bond					0.00000	101.94777			0.00	0	
Total FRC370 SPOT									0.00	0	
Total For FRC370									0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	101.95354			0.00	0	
Total FRC371 SPOT									0.00	0	
Total For FRC371									0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.16050			0.00	0	
Total FRC372 SPOT									0.00	0	
Total For FRC372									0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.15977			0.00	0	
Total FRC373 SPOT									0.00	0	
Total For FRC373									0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	101.18620			0.00	0	
Total FRC374 SPOT									0.00	0	
Total For FRC374									0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.20365			0.00	0	
Total FRC375 SPOT									0.00	0	
Total For FRC375									0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.85000	2.85000	2.85000	171.40417			0.00	0	
Total FRC66 SPOT									0.00	0	
Total For FRC66									0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.79000	2.79000	2.79000	171.45419			0.00	0	
Total FRC69 SPOT									0.00	0	
Total For FRC69									0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.77000	2.77000	2.77000	171.47087			0.00	0	
Total FRC71 SPOT									0.00	0	
Total For FRC71									0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.50000	101.99964	4.50000	101.98457			0.00	0	
Total FRI33 SPOT									0.00	0	
Total For FRI33									0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.99000	107.51262	4.99000	107.49535		4,990,000,000,000.00	1,000,000,000	500,000,000	
Total FRI38 SPOT								4,990,000,000,000.00	1,000,000,000	500,000,000	
Total For FRI38								4,990,000,000,000.00	1,000,000,000	500,000,000	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.28239			0.00	0	
Total FRJ022 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 FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.80051				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.36809				0.00	0	10,680,000,00
Total FRJ22 SPOT										0.00	0	10,680,000,00
Total For FRJ22										0.00	0	10,680,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.09827				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.88895				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.62628				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.94452				0.00	0	1,440,000,00
Total FRJ26 SPOT										0.00	0	1,440,000,00
Total For FRJ26										0.00	0	1,440,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.46693				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.61762				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.11555				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.62811				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.50800	4.50800	4.50800	95.57427				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS100 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	108.60956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	99.68893				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.16222				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.05000	106.68595	5.05000	106.66862				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.83000	216.97807	4.83000	216.94391				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.19000	104.78636	5.19000	104.76896				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	216.31557				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.44000	147.50871	3.44000	147.49108				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	127.18558	3.70500	127.16948				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.99000	107.51262	4.99000	107.49535				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.98000	213.85840	4.98000	213.82388				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.03000	212.83049	5.03000	212.79590				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS122 On 31/01/2025 Spot Bond			2.97000	120.15582	2.97000	149.81828				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.06000	212.21663	5.06000	212.18196				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.19000	104.78636	5.19000	104.76896				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.46000	191.93582	4.46000	191.90752				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.94000	95.27466	5.94000	95.25696				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.35000	193.19118	4.35000	193.16327				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.41000	192.50528	4.41000	192.47715				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.57000	202.10074	5.57000	202.06498				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.89000	95.87549	5.89000	95.85780				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	104.76896				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.17000	105.05524	5.17000	105.03786				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.22000	194.68695	4.22000	194.65951				0.00	0	
Total FRS137 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 FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.34000	206.58897	5.34000	206.55368				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.35000	193.19118	4.35000	193.16327				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.35000	193.19118	4.35000	193.16327				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.75100	200.19474	3.75100	200.16902				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.74000	146.04632	3.74000	146.02768				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.91000	172.20487	1.91000	172.19131				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.70000	189.22921	4.70000	189.20008				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.74000	188.78238	4.74000	188.75312				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.71000	146.19180	3.71000	146.17326				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.21500	194.74475	4.21500	194.71731				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	188.64159				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	16.71740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	5.82873				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.28401				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.31229				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.74022				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.62791				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	173.42155				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	194.21803				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	147.78531				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	176.70997				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	31.68066				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS197 On 05/08/2024 Spot Bond					0.00000	99.98741				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	99.98535				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.31126				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.08505				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 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	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.33210				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.14818				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS217 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	
FRS218 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	
FRS219 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	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.60422				0.00	0	
Total FRS220 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 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	100.83183				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.69986				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	100.12650				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS22 On 03/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	101.34034				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	102.29986				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	110.67162				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	115.07972				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	101.76965				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.65819				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	80.81945				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.42028				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	109.87425				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 ^t On 20/12/2021 Spot Bond					0.00000	100.46041				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 ^t On 19/01/2024 Spot Bond					0.00000	100.40507				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 ⁱ 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 ^t 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 ^t 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 ^v On 31/01/2022 Spot Bond					0.00000	100.05677				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 ^v On 31/01/2022 Spot Bond					0.00000	100.05691				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 ^v On 22/02/2024 Spot Bond					0.00000	99.47195				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 ^v On 31/01/2022 Spot Bond					0.00000	100.05650				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 ^t On 02/03/2024 Spot Bond					0.00000	100.88236				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 ^t On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 ⁱ On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 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 FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	107.25517				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	101.30852				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	100.95443				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.27556				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS265 On 31/03/2032 Spot Bond					0.00000	100.64190				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	107.29066				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.64670				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	105.16785				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	100.71147				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	100.47896				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.23055				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.00000	2.00000	2.00000	317.50049				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.74000	319.34299	1.74000	319.31930				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.74000	1.74000	1.74000	319.31930				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.15000	172.84309	1.15000	172.83303				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.15000	172.84309	1.15000	172.83303				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.99989				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.89000	100.12362	4.89000	100.10779				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS81 On 30/10/2042 Spot Bond			4.35000	71.67557	4.35000	109.78937				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	150.36912				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.14000	3.14000	3.14000	148.97161				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.80000	2.80000	2.80000	311.98552				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.02000	5.02000	5.02000	107.38138				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.53500	114.11625	6.53500	114.09619				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.69000	110.78344	6.69000	110.76364				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.09500	113.48784	7.09500	113.46622			233,202,717,000.00		32,868,600	23,250,700
Total FRX26 SPOT									233,202,717,000.00		32,868,600	23,250,700
Total For FRX26									233,202,717,000.00		32,868,600	23,250,700
FRX27 On 07/03/2027 Spot Bond			7.29000	117.28889	7.29000	117.26607				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.72000	113.02612	7.72000	113.00285				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.51000	107.51739	8.51000	107.49304				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.68500	109.53730	8.68500	109.51158				0.00	0	200,000,000
Total FRX31 SPOT										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX31										0.00	0	200,000,00
FRX32 On 31/03/2032 Spot Bond			8.98000	114.04774	8.98000	114.02038				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.42000	81.31463	10.42000	81.29207				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.91587				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.32164				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.06154				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.00958				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.04489				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.05527				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.58399				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.83516				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.01876				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.06292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.01490				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.06327				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.48799				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.69000	112.81409	3.69000	112.79979				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.02545				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.84964				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.41650				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.09000	111.27316	6.09000	111.25493				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.21273				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.20213				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.86000	105.42959	8.86000	105.40463				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	100.31477				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.24366				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.87051				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.12502				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.66336				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.38636				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.73255				0.00	100,000,000	100,000,000
Total GRT28 SPOT										0.00	100,000,000	100,000,000
Total For GRT28										0.00	100,000,000	100,000,000
GRT29 On 10/12/2023 Spot Bond					0.00000	100.76248				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.26797				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.95821				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.68401				0.00	100,000,000	50,000,000
Total GRT32 SPOT										0.00	100,000,000	50,000,000
Total For GRT32										0.00	100,000,000	50,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	97.62435				0.00	143,649,200	50,277,200
Total GRT33 SPOT										0.00	143,649,200	50,277,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT33										0.00	143,649,200	50,277,20
GRT34 On 18/04/2029 Spot Bond					0.00000	97.80322				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.00352				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.51849				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.02689				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.04192				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.44143				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.11136				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.73142				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.18981				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.20530				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.65919				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.80386				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.27377				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.29912				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.47106				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.89016				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.98277				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.02720				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.47017				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.99744				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.87055				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.86069				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.55370				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF12 On 31/03/2024 Spot Bond					0.00000	100.52031				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.51084				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.34000	315.17024	2.34000	315.14174				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.69000	2.69000	2.69000	320.28426				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.79000	107.91368	9.79000	107.88518				0.00	0	890,000,00
Total HWAY30 SPOT										0.00	0	890,000,00
Total For HWAY30										0.00	0	890,000,00
HWAY3 On 28/02/2033 Spot Bond			4.83000	78.29831	4.83000	101.67497				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.13000	87.36904	11.13000	87.34333			80,136,000,000,000.00	7,200,000,000	10,550,000,00	
Total HWAY34 SPOT									80,136,000,000,000.00	7,200,000,000	10,550,000,00	
Total For HWAY34									80,136,000,000,000.00	7,200,000,000	10,550,000,00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.35490	100.00000	9.33431				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.17500	86.66065	11.17500	86.63505				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.35356	100.00000	9.33297				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.49334				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.24621				0.00	0	
Total HWF12 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 HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.96753				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.29000	153.27515	2.29000	153.26155			299,149,502,674,000.00	130,632,970,600	452,092,759,40	
Total I2025 SPOT									19,149,502,674,000.00	130,632,970,600	452,092,759,40	
Total For I2025									19,149,502,674,000.00	130,632,970,600	452,092,759,40	
I2029 On 31/03/2029 Spot Bond			3.21000	113.41829	3.22000	113.32629			48,113,844,165,000.00	14,988,736,500	219,566,881,10	
Total I2029 SPOT									18,113,844,165,000.00	14,988,736,500	219,566,881,10	
Total For I2029									18,113,844,165,000.00	14,988,736,500	219,566,881,10	
I2033 On 28/02/2033 Spot Bond			4.02000	106.99128	4.00000	107.19083			33,751,696,488,000.00	8,395,944,400	199,199,335,50	
Total I2033 SPOT									13,751,696,488,000.00	8,395,944,400	199,199,335,50	
Total For I2033									13,751,696,488,000.00	8,395,944,400	199,199,335,50	
I2038 On 31/01/2038 Spot Bond			4.26000	118.20702	4.29000	117.72663			199,815,962,004,000.00	46,905,155,400	406,817,476,20	
Total I2038 SPOT									19,815,962,004,000.00	46,905,155,400	406,817,476,20	
Total For I2038									19,815,962,004,000.00	46,905,155,400	406,817,476,20	
I2046 On 31/03/2046 Spot Bond			4.32000	107.07668	4.31000	107.24044			80,422,211,664,000.00	18,616,252,700	385,522,743,60	
Total I2046 SPOT									30,422,211,664,000.00	18,616,252,700	385,522,743,60	
Total For I2046									30,422,211,664,000.00	18,616,252,700	385,522,743,60	
I2050 On 31/12/2050 Spot Bond			4.29000	108.97675	4.32000	108.35449			128,324,860,521,000.00	29,912,554,900	379,896,956,20	
Total I2050 SPOT									18,324,860,521,000.00	29,912,554,900	379,896,956,20	
Total For I2050									18,324,860,521,000.00	29,912,554,900	379,896,956,20	
IBL101 On 24/05/2022 Spot Bond			5.95500	5.95500	5.95500	104.17518			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.55192			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.46000	314.34397	2.46000	314.31453			0.00	0		
Total IBL109 SPOT									0.00	0		
Total For IBL109									0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	101.16434			0.00	0		
Total IBL114 SPOT									0.00	0		
Total For IBL114									0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	101.05883			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.10594				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.07022				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.84268				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.33118				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.97865				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.32148				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.88794				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.69233				0.00	28,780,000,000	14,390,000,000
Total IBL133 SPOT										0.00	28,780,000,000	14,390,000,000
Total For IBL133										0.00	28,780,000,000	14,390,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.37162				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.07979				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.01100				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	99.90384				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.83504				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.01893				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.01371				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.68212				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.47982				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.89278				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.93155				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.51566				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.00555				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.20191				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.17433				0.00	0	
Total IBL156 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 IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.17995				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.21048				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.97482				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.33867				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.30132				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.31187				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	99.89352				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.04475				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.08218				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	101.00501				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.95885				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.22035				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.22790				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.23000	1.23000	1.23000	172.76526				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.60000	113.18182	6.60000	113.16152				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.55000	172.50659	1.55000	172.49470			2,170,000,000.00	1,400,000,000	350,000,000	
Total IBL67 SPOT									2,170,000,000.00	1,400,000,000	350,000,000	
Total For IBL67									2,170,000,000.00	1,400,000,000	350,000,000	
IBL78 On 25/11/2022 Spot Bond			5.03000	108.19161	5.03000	108.17700			0.00	0	930,000,000	
Total IBL78 SPOT									0.00	0	930,000,000	
Total For IBL78									0.00	0	930,000,000	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.88684				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.89212				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.11000	105.97078	8.11000	105.94789				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.67500	111.85812	9.67500	112.16247				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.87578				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.83000	110.01205	8.83000	109.98608				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.24130				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.15041				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.17077				0.00	1,850,000,000	925,000,000
Total IDCG15 SPOT										0.00	1,850,000,000	925,000,000
Total For IDCG15										0.00	1,850,000,000	925,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.79034				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.91701				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.70968				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.33330				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.65705				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.20423				0.00	100,000,000	50,000,000
Total IDCG22 SPOT										0.00	100,000,000	50,000,000
Total For IDCG22										0.00	100,000,000	50,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.18938				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.74569				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.56000	104.69161	7.56000	104.67039				0.00	0	
Total IFC01 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 IFC01										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	100.57324				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.29365				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.18130				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.92844				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.97598				0.00	0	200,000,00
Total INLV07 SPOT										0.00	0	200,000,00
Total For INLV07										0.00	0	200,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	101.96409				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.24000				0.00	0	1,800,000,00
Total INLV09 SPOT										0.00	0	1,800,000,00
Total For INLV09										0.00	0	1,800,000,00
IPF16 On 17/12/2021 Spot Bond					0.00000	100.74707				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.64915				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.66084				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.49352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.02990				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.98608				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.30223				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.27067				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.29399				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.59101				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.05018				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.52604				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.77219				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.87150				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.67234				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV017/F On 31/01/2022 Spot Bond			2.75000	100.02602	2.75000	100.01859				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.11000	184.70622	5.11000	184.67577				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.72282				0.00	87,789,600	21,947,400
Total IV035 SPOT										0.00	87,789,600	21,947,400
Total For IV035										0.00	87,789,600	21,947,400
IV038 On 23/09/2021 Spot Bond					0.00000	100.92497				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.65000	3.65000	3.65000	170.73990				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.28760				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.97000	104.72727	7.97000	104.70468				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.40225				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.97500	7.97500	7.97500	103.77844				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.04073				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.10500	172.04186	2.10500	172.02743				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.04668				0.00	0	3,730,000.00
Total IV046 SPOT										0.00	0	3,730,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV046										0.00	0	3,730,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.53599				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.01000	185.79781	5.01000	185.76770				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.45500	103.15610	6.45500	103.13825				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.84153				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.41918				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	99.84004				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.20734				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.08507				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.99389				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.93478				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.35418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.41182				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.64005				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.03610				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.01148				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.02868				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	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.02185				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.76020				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.64484				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.89170				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC177 On 29/06/2022 Spot Bond					0.00000	100.64958				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.43262				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.90999				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.88801				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.80101				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.65336				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.89741	7.40000	100.87738				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.09158				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.07834				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.24126				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.75726				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.09655	7.23000	100.07723				0.00	0	
Total IVC194 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 IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.50720				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.24000	101.60682	7.24000	101.51873				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.93429				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.85774				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.78130				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.70498				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.61954				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.54156				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.46371				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.38599				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.32243				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.22159				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.06512				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.15000	4.15000	4.15000	98.98708				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										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	100.84958				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.94000	103.72976	5.94000	103.71310				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.77117				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.22643				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.23877				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	98.93831				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.16061				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.71160				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP018 On 14/04/2024 Spot Bond					0.00000	100.45912				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.10596				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.88521				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.65000	126.52701	8.65000	126.49790				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.32773				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	97.12400				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.92000	104.23498	6.92000	104.21561				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.75805				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.94000	106.93013	8.94000	106.90459				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.30080				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.88000	96.31088	11.88000	96.28067				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.99000	101.08855	9.99000	101.06162				0.00	0	
Total LBK29 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 LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	99.65934				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.97623				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.91318				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.50239				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.61283				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.20069				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.75421				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.31894				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.45000	107.55098	6.45000	107.53233				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.60579				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.90342				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.81339				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
Total LGL09 SPOT										0.00	100,000,000	50,000,000
Total For LGL09										0.00	100,000,000	50,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.77507				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.96059				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.77287				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.70297				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.11757				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.14872				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.05640				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.04084				0.00	69,000,000	69,000,000
Total MBF063 SPOT										0.00	69,000,000	69,000,000
Total For MBF063										0.00	69,000,000	69,000,000
MBF06 On 30/09/2022 Spot Bond					0.00000	100.82925				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.63843				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.93348				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06! On 17/11/2023 Spot Bond					0.00000	101.00910				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06! On 28/05/2022 Spot Bond					0.00000	100.83754				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07! On 28/05/2024 Spot Bond					0.00000	100.89329				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03! On 02/11/2022 Spot Bond					0.00000	100.69961				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04! On 23/02/2023 Spot Bond					0.00000	100.99125				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04! On 27/07/2023 Spot Bond					0.00000	100.10735				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04! On 27/09/2021 Spot Bond					0.00000	100.55866				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04! On 27/09/2023 Spot Bond					0.00000	100.90665				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04! On 26/02/2022 Spot Bond					0.00000	101.19888				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04! On 26/02/2024 Spot Bond					0.00000	100.93785				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04! On 27/03/2022 Spot Bond					0.00000	100.49248				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04! On 27/03/2024 Spot Bond					0.00000	100.50254				0.00	0	
Total MBP049 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 MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.27293				0.00	500,000,000	250,000,000
Total MBP050 SPOT										0.00	500,000,000	250,000,000
Total For MBP050										0.00	500,000,000	250,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.99381				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.48546				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.56000	7.56000	7.56000	112.52072				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.75000	104.78286	5.75000	104.76645				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	101.60300				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.71458				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.92030				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.21000	106.00094	8.21000	105.97763				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.88692				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.46000	100.30526	8.46000	100.28566				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.08228				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.22373				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.67165				0.00	200,000,000	100,000,00
Total MTN10 SPOT										0.00	200,000,000	100,000,00
Total For MTN10										0.00	200,000,000	100,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.33453				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.17325				0.00	0	160,000,00
Total MTN13 SPOT										0.00	0	160,000,00
Total For MTN13										0.00	0	160,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	99.92028				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.91698				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.74674				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.09323				0.00	0	50,000,00
Total MTN17 SPOT										0.00	0	50,000,00
Total For MTN17										0.00	0	50,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.20261				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.86795				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.69517				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN21 On 29/06/2023 Spot Bond					0.00000	101.78527				0.00	0	500,000,00
Total MTN21 SPOT										0.00	0	500,000,00
Total For MTN21										0.00	0	500,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.09987				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.16000	100.56032	8.16000	100.53848			244,800,000,000.00		30,000,000	30,000,00
Total MTN23 SPOT									244,800,000,000.00		30,000,000	30,000,00
Total For MTN23									244,800,000,000.00		30,000,000	30,000,00
MTN24 On 29/01/2026 Spot Bond					0.00000	100.10789				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.72435				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.78484				0.00	498,833,600	479,008,40
Total MTN26 SPOT										0.00	498,833,600	479,008,40
Total For MTN26										0.00	498,833,600	479,008,40
MTN27 On 29/06/2028 Spot Bond					0.00000	100.60834				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.47641				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.10936				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.10936				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.18803				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.18796				0.00	0	
Total MWAR06 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 MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.20745				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.71204				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.91524				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.47503				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.61984				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.79566				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.94493				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.08206				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.19000	104.26078	6.19000	104.24351				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.54000	106.57460	6.54000	106.55595				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.09000	105.70771	9.09000	105.68218				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.26898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.18890				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.06436				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.35651				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.12316				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.08204				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.10500	112.32425	6.10500	112.30590				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.40500	105.94926	5.40500	105.93366				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.43000	113.88161	6.43000	113.86170				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.68000	111.66802	7.68000	111.64502				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			5.93500	104.62751	5.93500	104.61079				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.99500	115.39491	6.99500	115.37324				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK21/ On 21/07/2027 Spot Bond			8.02500	112.57567	8.02500	112.55160			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.03000	108.32978	5.03000	108.31515			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.69500	116.90504	6.69500	116.88412			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/ On 19/11/2027 Spot Bond			7.73500	117.99200	7.73500	117.96768			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
NBK24I On 11/02/2022 Spot Bond					0.00000	101.22158			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.51500	5.51500	5.51500	112.42081			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.68378			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	34.30890	100.00000	34.23338			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.93688			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.92000	115.22169	7.92000	115.19737			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.47000	108.53929	5.47000	108.52338			0.00	0	700,000,00
Total NBK28A SPOT									0.00	0	700,000,00
Total For NBK28A									0.00	0	700,000,00
NBK29/ On 31/07/2026 Spot Bond			7.10500	114.18843	7.10500	114.16676			0.00	0	
Total NBK29A 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 NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.89000	113.03650	5.89000	113.01837				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.56500	110.29772	5.56500	110.28127				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.70888				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	103.17107				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	105.28521				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.88500	9.88500	9.88500	73.73118				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.04301				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.60261				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.80331				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.88789				0.00	5,560,000,000	2,780,000,000
Total NBK45B SPOT										0.00	5,560,000,000	2,780,000,000
Total For NBK45B										0.00	5,560,000,000	2,780,000,000
NBK46 On 15/08/2025 Spot Bond					0.00000	102.11687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	103.54956				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK481 On 09/11/2021 Spot Bond					0.00000	99.95956				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	100.58027				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK501 On 09/11/2025 Spot Bond					0.00000	100.89064				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	101.25246				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	101.51526				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	101.64970				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	101.80053				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.13984				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.02505				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.11046				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.42833				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.11804				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.39339				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.04238				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.27138				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.29293				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.70007				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.05500	107.65193	9.05500	107.62603				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.69408				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.09000	107.11722	9.09000	107.09135				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.70007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.70952				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.72148				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.68966				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.68966				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.02769				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.24292				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.25322				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.48415				0.00	200,000,000	100,000,000
Total NGL02 SPOT										0.00	200,000,000	100,000,000
Total For NGL02										0.00	200,000,000	100,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.55148				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.98413				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.22628				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL06 On 01/12/2023 Spot Bond					0.00000	101.19325				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.79174				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.77417				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.78897				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.78770				0.00	0	2,330,000,00
Total NGLT1A SPOT										0.00	0	2,330,000,00
Total For NGLT1A										0.00	0	2,330,000,00
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.66765				0.00	0	11,000,00
Total NGLT1B SPOT										0.00	0	11,000,00
Total For NGLT1B										0.00	0	11,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.06937				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.89489				0.00	0	661,000,00
Total NGT104 SPOT										0.00	0	661,000,00
Total For NGT104										0.00	0	661,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.21163				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.00169				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.68833				0.00	0	650,000,00
Total NGT107 SPOT										0.00	0	650,000,00
Total For NGT107										0.00	0	650,000,00
NGT10 On 08/09/2026 Spot Bond					0.00000	104.18788				0.00	0	
Total NGT108 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 NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.07620				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.87033				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.51948				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	103.04961				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	102.19461				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.43657				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.98718				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.85472				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.33939				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.47811				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.45445				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	212.79590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.72000	3.72000	3.72000	200.53944				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.04500	3.04500	3.04500	149.44406				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.51500	3.51500	3.51500	111.02112				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	106.80588				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	148.92198				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	199.19213	3.45000	199.16816				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.54000	3.54000	3.54000	147.00138			1,770,000,000,000.00	500,000,000	250,000,000	
Total NILB13 SPOT									1,770,000,000,000.00	500,000,000	250,000,000	
Total For NILB13									1,770,000,000,000.00	500,000,000	250,000,000	
NILB14 On 31/03/2028 Spot Bond			3.36500	3.36500	3.36500	204.83777			0.00	0	0	
Total NILB14 SPOT									0.00	0	0	
Total For NILB14									0.00	0	0	
NILB15 On 31/03/2028 Spot Bond			3.51000	203.09426	3.51000	203.06951			0.00	0	0	
Total NILB15 SPOT									0.00	0	0	
Total For NILB15									0.00	0	0	
NILB17 On 31/01/2038 Spot Bond			5.15500	105.25744	5.15500	105.24006			0.00	0	0	
Total NILB17 SPOT									0.00	0	0	
Total For NILB17									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
NN014 On 10/09/2024 Spot Bond					0.00000	102.30293				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.82258				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.33077				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.53004				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.39630				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.46407				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.70510				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.11126				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.51749				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.37323				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.33348				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.54294				0.00	0	
Total NN039 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 NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.12897				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.12024				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	144.11901				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.84413				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	143.91037				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	144.25127				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.78895				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	126.56945				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.87167				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	101.12208				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	98.30202				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.35543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.83064				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.88468				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.21302				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.42685				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.15238				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	103.35430				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	119.40000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	115.73000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	121.36000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	119.98000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	119.32804				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 01/08/2022 Spot Bond					0.00000	112.18629				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	101.05016				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	92.66697				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	106.01793				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.18629				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	106.00270				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 06/08/2021 Spot Bond					0.00000	100.58606				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03 On 17/08/2021 Spot Bond					0.00000	101.02065				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03 On 19/08/2021 Spot Bond					0.00000	100.95130				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.95691				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.95691				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	100.85306				0.00	0	
Total NNF037 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 NNF037										0.00	0	
NNF037 On 14/09/2021 Spot Bond					0.00000	100.63713				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF038 On 29/12/2021 Spot Bond					0.00000	100.49140				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF039 On 05/08/2024 Spot Bond					0.00000	132.08844				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF040 On 20/10/2021 Spot Bond					0.00000	100.18857				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF040 On 20/10/2021 Spot Bond					0.00000	100.18857				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF041 On 20/07/2026 Spot Bond					0.00000	94.66504				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 26/10/2021 Spot Bond					0.00000	101.11199				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF043 On 29/10/2021 Spot Bond					0.00000	101.08582				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF044 On 29/10/2021 Spot Bond					0.00000	100.06520				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF045 On 04/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 05/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF047 On 05/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	109.24180				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	132.16272				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.61087				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.09759				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.09963				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.01764				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.83115				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.84477				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.17833				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.12907				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.91951				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.00457				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.94896				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.61000	109.79616	6.61000	109.77676				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.59000	199.80430	2.59000	199.78488				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.36500	117.21795	9.36500	117.18864				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.41091	100.00000	14.37902				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	100.97002				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.20341				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.86979				0.00	77,300,000	77,300,000
Total NTC25 SPOT										0.00	77,300,000	77,300,000
Total For NTC25										0.00	77,300,000	77,300,000
NTC26 On 07/12/2023 Spot Bond					0.00000	100.69212				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.71808				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.72774				0.00	0	
Total NTC28 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 NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.69795				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	100.84649				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.21414				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					0.00000	100.67020				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.84898				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.78000	106.62074	5.78000	106.60424				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.31100	115.53490	7.31100	115.51236				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			5.97000	109.46554	5.97000	109.44805				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.64000	117.29775	7.64000	117.27385				0.00	0	720,000,00
Total OML10 SPOT										0.00	0	720,000,00
Total For OML10										0.00	0	720,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.70912				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.29464				0.00	200,000,000	1,750,000,00

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 OML12 SPOT										0.00	200,000,000	1,750,000,000
Total For OML12										0.00	200,000,000	1,750,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	101.14212				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.11768				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.23947				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.02664				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.04172				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.40246				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.00459				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.14869				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.29400				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.31475				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.33550				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	21/12/2026	Spot Bond			7.26500	115.46378	7.31000	115.22687			796,036,330,434,000.00	1,623,680,155,600	1,071,364,175,80
Total R186 SPOT												16,036,330,434,000.00	623,680,155,600	1,071,364,175,80
Total For R186												16,036,330,434,000.00	623,680,155,600	1,071,364,175,80
R197	On	07/12/2023	Spot Bond			1.36000	322.02178	1.39000	321.78845			135,171,638,144,000.00	99,390,910,400	55,913,009,20
Total R197 SPOT												15,171,638,144,000.00	99,390,910,400	55,913,009,20
Total For R197												15,171,638,144,000.00	99,390,910,400	55,913,009,20
R202	On	07/12/2033	Spot Bond			4.03000	234.56897	4.03000	234.53710			464,671,351,950,000.00	115,303,065,000	188,024,305,10
Total R202 SPOT												14,671,351,950,000.00	115,303,065,000	188,024,305,10
Total For R202												14,671,351,950,000.00	115,303,065,000	188,024,305,10
R2023	On	28/02/2023	Spot Bond			4.93500	107.52638	4.94000	107.50444			086,236,206,565,000.00	422,742,899,000	877,641,975,00
Total R2023 SPOT												16,236,206,565,000.00	422,742,899,000	377,641,975,00
Total For R2023												16,236,206,565,000.00	422,742,899,000	377,641,975,00
R2030	On	31/01/2030	Spot Bond			8.75500	95.65034	8.81000	95.31340			580,353,777,949,000.00	751,610,939,800	1,037,073,003,80
Total R2030 SPOT												10,353,777,949,000.00	751,610,939,800	1,037,073,003,80
Total For R2030												10,353,777,949,000.00	751,610,939,800	1,037,073,003,80
R2032	On	31/03/2032	Spot Bond			9.48000	94.70470	9.55000	94.24446			165,645,814,584,000.00	966,840,275,800	1,615,001,024,10
Total R2032 SPOT												15,645,814,584,000.00	966,840,275,800	1,615,001,024,10
Total For R2032												15,645,814,584,000.00	966,840,275,800	1,615,001,024,10
R2035	On	28/02/2035	Spot Bond			10.06000	95.12704	10.12000	94.69150			071,606,735,794,000.00	404,732,279,900	1,662,615,972,70
Total R2035 SPOT												11,606,735,794,000.00	404,732,279,900	1,662,615,972,70
Total For R2035												11,606,735,794,000.00	404,732,279,900	1,662,615,972,70
R2037	On	31/01/2037	Spot Bond			10.32000	86.18911	10.38500	85.72210			637,962,888,624,000.00	643,213,458,200	1,208,963,024,20
Total R2037 SPOT												17,962,888,624,000.00	643,213,458,200	208,963,024,20
Total For R2037												17,962,888,624,000.00	643,213,458,200	208,963,024,20
R2040	On	31/01/2040	Spot Bond			10.47000	88.20752	10.53000	87.74439			481,047,710,572,000.00	236,967,307,600	1,312,888,856,20
Total R2040 SPOT												11,047,710,572,000.00	236,967,307,600	312,888,856,20
Total For R2040												11,047,710,572,000.00	236,967,307,600	312,888,856,20
R2044	On	31/01/2044	Spot Bond			10.52000	84.96853	10.59000	84.42417			983,015,459,352,000.00	283,556,602,600	1,439,128,878,50
Total R2044 SPOT												13,015,459,352,000.00	283,556,602,600	439,128,878,50
Total For R2044												13,015,459,352,000.00	283,556,602,600	439,128,878,50
R2048	On	28/02/2048	Spot Bond			10.45000	88.56143	10.52000	87.99720			145,198,143,290,000.00	2,980,401,736,200	5,511,966,760,20
Total R2048 SPOT												15,198,143,290,000.00	980,401,736,200	511,966,760,20
Total For R2048												15,198,143,290,000.00	980,401,736,200	511,966,760,20
R209	On	31/03/2036	Spot Bond			10.06500	73.23892	10.12500	72.86280			239,947,059,813,000.00	1,216,090,120,200	1,004,234,477,30
Total R209 SPOT												19,947,059,813,000.00	216,090,120,200	104,234,477,30

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 R209									19,947,059,813,000.00	216,090,120,200	104,234,477,30
R210 On 31/03/2028 Spot Bond			3.01000	209.26457	3.01000	209.24184			7,485,623,481,000.00	2,486,918,100	66,210,651,30
Total R210 SPOT									7,485,623,481,000.00	2,486,918,100	66,210,651,30
Total For R210									7,485,623,481,000.00	2,486,918,100	66,210,651,30
R212 On 31/01/2022 Spot Bond			0.88000	173.07096	0.90000	173.04518			148,544,000,000,000.00	168,800,000,000	222,200,000,00
Total R212 SPOT									18,544,000,000,000.00	168,800,000,000	222,200,000,00
Total For R210									18,544,000,000,000.00	168,800,000,000	222,200,000,00
R213 On 28/02/2031 Spot Bond			9.12000	89.65084	9.17500	89.31417			549,323,907,424,000.00	279,531,130,200	506,182,579,00
Total R213 SPOT									19,323,907,424,000.00	279,531,130,200	506,182,579,00
Total For R212									18,544,000,000,000.00	168,800,000,000	222,200,000,00
R214 On 28/02/2041 Spot Bond			10.47000	70.00872	10.53500	69.59573			210,625,694,356,000.00	211,139,034,800	606,482,939,60
Total R214 SPOT									10,625,694,356,000.00	211,139,034,800	606,482,939,60
Total For R213									19,323,907,424,000.00	279,531,130,200	506,182,579,00
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.65277			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.96667			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.56291			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.07767			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.88664			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.05540			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.91058			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.12956			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	96.66915				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.80742				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.63162				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.66080				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.53972				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.14311				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.58102				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.15360				0.00	1,000,000,000	1,000,000,000
Total RDFB26 SPOT										0.00	1,000,000,000	1,000,000,000
Total For RDFB26										0.00	1,000,000,000	1,000,000,000
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.14119				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.40312				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	100.76011				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	99.91643				0.00	400,000,000	200,000,000
Total RED151 SPOT										0.00	400,000,000	200,000,000
Total For RED151										0.00	400,000,000	200,000,000
RED16 On 07/12/2021 Spot Bond					0.00000	101.46767				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.14891				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.38919				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.71601				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	105.31334				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.45124				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.50926				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.14815				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.33424				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.99889				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.20151				0.00	0	
Total RES49 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 RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.20909				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	99.91555				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.59000	107.69352	6.59000	107.67444				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.26500	96.53076	11.26500	96.50186				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.51500	102.06012	10.51500	102.03155				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.66181				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.50000	101.95758	9.50000	101.93172				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.10000	107.22881	5.10000	107.21412				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	
SBN01 On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBN02 On 02/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			160,000,000,000,000.00	51,600,000,000	69,800,000,00	

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 SBN02 SPOT										50,000,000,000.00	51,600,000,000	69,800,000,000
Total For SBN02										50,000,000,000.00	51,600,000,000	69,800,000,000
SBN03 On 03/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				660,000,000,000.00	76,600,000,000	107,300,000,000
Total SBN03 SPOT										50,000,000,000.00	76,600,000,000	107,300,000,000
Total For SBN03										50,000,000,000.00	76,600,000,000	107,300,000,000
SBS20 On 15/05/2026 Spot Bond			7.09500	114.01603	7.09500	113.99443				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.15505				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.95500	114.35290	5.95500	114.33436				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.18000	105.67069	7.18000	105.65044				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.54500	111.86714	7.54500	111.84451				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.30000	114.42051	6.30000	114.40123				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.53500	108.01160	6.53500	107.99272				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.44000	107.76437	8.44000	107.74017				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.01500	103.13152	4.01500	103.12030				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.20500	108.08044	5.20500	108.06535				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			6.85000	116.26123	6.85000	116.23995				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.63500	118.11029	7.63500	118.08624				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.30500	107.45472	5.30500	112.75571				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.28632				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.44396				0.00	50,000,000	50,000,00
Total SBS49 SPOT										0.00	50,000,000	50,000,00
Total For SBS49										0.00	50,000,000	50,000,00
SBS50 On 31/01/2022 Spot Bond			4.66500	102.38517	4.66500	102.37238				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.97500	5.97500	5.97500	108.77413				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.66065				0.00	0	300,000,00
Total SBS52 SPOT										0.00	0	300,000,00
Total For SBS52										0.00	0	300,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	102.83603				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.39813				0.00	600,000,000	600,000,00
Total SBS55 SPOT										0.00	600,000,000	600,000,00
Total For SBS55										0.00	600,000,000	600,000,00
SBS56 On 12/06/2022 Spot Bond			4.88500	104.66341	4.88500	104.64961				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.34283				0.00	0	
Total SBS57 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 SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.69204				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.73989				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.58144				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.61047				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.17797				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.69685				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.78189				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.47280				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.27373				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.94933				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.81800	318.79661	1.81800	318.77229				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	213.82388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.20374				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.26298				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.13061				0.00	0	200,000,00
Total SBT103 SPOT										0.00	0	200,000,00
Total For SBT103										0.00	0	200,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.17336				0.00	33,000,000	33,000,00
Total SBT104 SPOT										0.00	33,000,000	33,000,00
Total For SBT104										0.00	33,000,000	33,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	650,000,00
Total SBT105 SPOT										0.00	0	650,000,00
Total For SBT105										0.00	0	650,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.22815				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.15187				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.04000	108.85849	7.04000	108.83791				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.81476				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.43038				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.65219				0.00	0	160,000,00
Total SBT207 SPOT										0.00	0	160,000,00
Total For SBT207										0.00	0	160,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	102.10123				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.59970				0.00	0	700,000,00
Total SBT209 SPOT										0.00	0	700,000,00
Total For SBT209										0.00	0	700,000,00
SGI006 On 11/07/2022 Spot Bond					0.00000	99.59485				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	101.30113				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.23126				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.18158				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.27713				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.22478				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.28526				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.30040				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.19243				0.00	0	
Total SLRB5 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 SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.30040				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.48397				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.43000				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.63118				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.34360				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6			6.74000	111.56611	6.74000	111.54590				0.00	0	
SNT03 On 12/04/2023 Spot Bond										0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.25096				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.01922				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.87796				0.00	112,155,200	28,038,80
Total SOLB01 SPOT										0.00	112,155,200	28,038,80
Total For SOLB01										0.00	112,155,200	28,038,80
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.14498				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.53456				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.05880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.13158				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.62794				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.75728				0.00	0	700,000,00
Total SPG005 SPOT										0.00	0	700,000,00
Total For SPG005										0.00	0	700,000,00
SPG00 On 18/06/2022 Spot Bond					0.00000	100.73586				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.96399				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.48413				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.41284				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.09011				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.85414				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.73691				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.53953				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01 On 31/01/2025 Spot Bond			3.70500	3.70500	3.70500	146.19754				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.28500	115.36847	7.28500	115.34591				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.66500	92.31353	8.66500	92.29226				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.18521				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.34020				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.34000	109.99087	6.34000	109.97211				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.99000	107.51262	4.99000	107.49535				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.56689				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.03306				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.93521				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.42000	2.42000	2.42000	314.58997				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.13633				0.00	0	
Total SSN054 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 SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.01382				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	100.39793				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	149.22005				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	104.76896				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.06000	4.06000	4.06000	106.89983				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	195.00667				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.05666				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.03624				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.98605				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.78315				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.76409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.69058				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.34800				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	101.09809				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.85133				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	99.98555				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.90500	4.90500	4.90500	215.37711				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.51640				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.28493				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/05/2025 Spot Bond					0.00000	100.85590				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	101.11707				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.92329				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			9.47500	91.63512	9.47500	91.61206				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	100.89323				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.83369				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.23500	94.17380	4.23500	194.48619				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.08500	88.20101	5.08500	211.67196				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 04/02/2022 Spot Bond					0.00000	99.99995				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	101.19997				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	100.69450				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11(On 10/08/2021 Spot Bond					0.00000	101.16813				0.00	0	
Total SSN113 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 SSN113										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	101.09918				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN115 On 11/08/2021 Spot Bond					0.00000	101.09918				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	101.02183				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN117 On 19/08/2021 Spot Bond					0.00000	100.99871				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.78758				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	100.71524				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.64814				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total SSN121 SPOT										0.00	0	10,000,000.00
Total For SSN121										0.00	0	10,000,000.00
SZ25 On 30/09/2025 Spot Bond			7.88000	107.00679	7.88000	106.98420				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.12433				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.06000	103.33364	4.06000	103.32228				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.96038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.91939				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.01573				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.06270				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.21436	7.21000	103.18999				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.10998				0.00	220,000,000	220,000,000
Total TFS142 SPOT										0.00	220,000,000	220,000,000
Total For TFS142										0.00	220,000,000	220,000,000
TFS145 On 20/03/2022 Spot Bond					0.00000	101.10391				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.69320				0.00	95,000,000	95,000,000
Total TFS148 SPOT										0.00	95,000,000	95,000,000
Total For TFS148										0.00	95,000,000	95,000,000
TFS149 On 31/10/2021 Spot Bond					0.00000	100.02473				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.00125				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.84235				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.42666				0.00	50,000,000	50,000,000
Total TFS156 SPOT										0.00	50,000,000	50,000,000
Total For TFS156										0.00	50,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS157 On 16/11/2023 Spot Bond					0.00000	101.63037				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.72867				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.08560				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.11444				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.53768				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.38224				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.76183				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.08908				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.26811				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.15301				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.06000	103.80201	4.06000	103.79060				0.00	0	
Total TH14A4 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 TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.33312				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.04500	103.43699	4.04500	103.42566				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.27796				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.27593				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.19193				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.52871				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.51756				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.31483				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.99413				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.33208				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.18714				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.09518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.97299				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	101.00822				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.05471				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.00961				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	101.14898				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.38160				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.42574				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.24527				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.58925				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.19610				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	102.75474				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D' On 21/11/2022 Spot Bond					0.00000	102.04328				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D' On 21/11/2022 Spot Bond					0.00000	101.63229				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	101.17643				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	100.95221				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A' On 21/08/2024 Spot Bond			8.49000	103.86260	8.49000	103.83874				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	101.26400				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	101.07314				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	101.02190				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	101.06699				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A' On 21/08/2024 Spot Bond			5.76000	102.62211	5.76000	102.60601				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	101.11208				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	101.18585				0.00	0	
Total TH16B2 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 TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.18994				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.17560				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.27394				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.24731				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.61588				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.78982				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.68751				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.15485				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.22856				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.60507				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.90672				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.69871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.04000	106.85241	6.04000	106.83513				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.14000	110.60992	7.14000	110.58883				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.85719				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.45749				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.76000	107.41934	7.76000	107.39700				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.76340				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.68378				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.02531				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.91771				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.64000	111.22149	6.64000	111.20175			429,039,616,000.00	64,614,400	1,233,839,100	
Total TN23 SPOT									429,039,616,000.00	64,614,400	1,233,839,100	
Total For TN23									429,039,616,000.00	64,614,400	1,233,839,100	
TN23/R On 06/11/2023 Spot Bond			100.00000	27.55293	100.00000	27.49228			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									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
TN25 On 19/08/2025 Spot Bond			8.26000	108.56163	8.26000	108.53736			30,299,502,156,000.00	3,668,220,600	9,018,271,10
Total TN25 SPOT									10,299,502,156,000.00	3,668,220,600	9,018,271,10
Total For TN25									10,299,502,156,000.00	3,668,220,600	9,018,271,10
TN25/R On 19/08/2025 Spot Bond			100.00000	17.23218	100.00000	17.19361			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.19500	100.59948	9.19500	100.57490			471,282,369,000.00	51,254,200	13,801,292,10
Total TN27 SPOT									471,282,369,000.00	51,254,200	13,801,292,10
Total For TN27									471,282,369,000.00	51,254,200	13,801,292,10
TN27/R On 14/11/2027 Spot Bond			100.00000	11.24822	100.00000	11.22345			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.44000	103.70344	10.44000	103.67460			25,473,600,000,000.00	2,440,000,000	3,640,000,00
Total TN30 SPOT									15,473,600,000,000.00	2,440,000,000	3,640,000,00
Total For TN30									15,473,600,000,000.00	2,440,000,000	3,640,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.39915	8.00000	119.37356			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.79500	95.55463	11.79500	95.52471			0.00	0	2,460,000,00
Total TN40 SPOT									0.00	0	2,460,000,00
Total For TN40									0.00	0	2,460,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.43354	10.75000	103.40395			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.99840			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.00968			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.90002	7.61000	100.92252			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.85961			0.00	0	
Total TR5OM1 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 TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.30210				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.05000	105.62300	6.05000	105.60590				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.20187				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.55130				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.68245				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.32174				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.33824				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.34000	109.88612	6.34000	109.86739				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.32174				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.33824				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.66352	8.62000	102.63986				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.76605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.18245				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.14445				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.45701				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25C On 06/09/2021 Spot Bond					0.00000	99.45894				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	99.52152				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25E On 29/11/2021 Spot Bond					0.00000	98.67331				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25E On 14/02/2022 Spot Bond					0.00000	97.49667				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.02948				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25E On 16/03/2022 Spot Bond					0.00000	96.91068				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25E On 11/05/2022 Spot Bond					0.00000	96.28397				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.71128				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	100.03977				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.78458				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.76947				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.61680				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.61680				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.61525				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.53694				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	100.87403				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	100.76067				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	100.61525				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.10856				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.72500	110.32172	9.72500	110.29325				0.00	0	
Total UG26 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 UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.13839				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	101.27883				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.34364				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.62441				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.39025				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.19537				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.02222				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.05450				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.84235				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.83581				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.54262				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.76814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.08e+017	881,356,716,300	985,179,027,20
Total for SPOT :									1.08e+017	881,356,716,300	985,179,027,20
Total Futures									1.08e+017	881,356,740,285	985,180,375,53
Total Options									0.00	0	132,50
Grand Total:									1.08e+017	881,356,740,285	985,180,508,04