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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/05/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 06/05/2021 Bond Future			11.44500	75.39459	11.44500	75.39459			0.00	0	
ES33 On 05/08/2021 Bond Future			11.56583	76.88963	11.61028	76.65897			0.00	0	35
ES33 On 04/11/2021 Bond Future			11.80868	74.00038	11.85492	73.76752			0.00	0	
ES33 On 03/02/2022 Bond Future			12.07366	74.85373	12.12193	74.61827			0.00	0	
ES33 On 05/05/2022 Bond Future			12.34504	71.95035	12.39544	71.71219			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 06/05/2021 Bond Future			11.89000	74.38466	11.89000	74.38466			0.00	0	
ES42 On 05/08/2021 Bond Future			12.00959	75.86713	12.03826	75.69889			0.00	0	4,77
ES42 On 04/11/2021 Bond Future			12.23832	72.48344	12.26818	72.31374			0.00	0	
ES42 On 03/02/2022 Bond Future			12.47909	73.31958	12.51027	73.14803			0.00	0	
ES42 On 05/05/2022 Bond Future			12.73429	69.91695	12.76693	69.74343			0.00	0	
Total ES42 Future									0.00	0	4,77
Total For ES42									0.00	0	4,77
I2025 On 06/05/2021 Bond Future			152.19482	152.19482	152.19482	152.19482			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	05/08/2021	Bond Future			152.06990	152.06990	152.28996	152.28996			24,027,044.20	158	5,28
I2025	On	04/11/2021	Bond Future			153.82271	153.82271	154.04618	154.04618			0.00	0	
I2025	On	03/02/2022	Bond Future			154.03738	154.03738	154.26361	154.26361			0.00	0	
I2025	On	05/05/2022	Bond Future			155.83402	155.83402	156.06296	156.06296			0.00	0	
Total I2025 Future												24,027,044.20	158	5,28
Total For I2025												24,027,044.20	158	5,28
I2029	On	06/05/2021	Bond Future			110.55321	110.55321	110.55321	110.55321			0.00	0	
I2029	On	05/08/2021	Bond Future			111.92024	111.92024	111.89876	111.89876			0.00	0	3,00
I2029	On	04/11/2021	Bond Future			112.05903	112.05903	112.03792	112.03792			0.00	0	
I2029	On	03/02/2022	Bond Future			113.35059	113.35059	113.32943	113.32943			0.00	0	
I2029	On	05/05/2022	Bond Future			113.49749	113.49749	113.47610	113.47610			0.00	0	
Total I2029 Future												0.00	0	3,00
Total For I2029												0.00	0	3,00
I2033	On	06/05/2021	Bond Future			103.78056	103.78056	103.78056	103.78056			0.00	0	
I2033	On	05/08/2021	Bond Future			104.59651	104.59651	104.78774	104.78774			0.00	0	9,60
I2033	On	04/11/2021	Bond Future			104.57662	104.57662	104.77061	104.77061			0.00	0	
I2033	On	03/02/2022	Bond Future			105.78192	105.78192	105.97837	105.97837			0.00	0	
I2033	On	05/05/2022	Bond Future			105.76029	105.76029	105.95897	105.95897			0.00	0	
Total I2033 Future												0.00	0	9,60
Total For I2033												0.00	0	9,60
I2038	On	06/05/2021	Bond Future			116.93132	116.93132	116.93132	116.93132			0.00	0	
I2038	On	05/08/2021	Bond Future			116.18097	116.18097	116.15468	116.15468			0.00	0	7,70
I2038	On	04/11/2021	Bond Future			117.52030	117.52030	117.49456	117.49456			0.00	0	
I2038	On	03/02/2022	Bond Future			117.12188	117.12188	117.09592	117.09592			0.00	0	
I2038	On	05/05/2022	Bond Future			118.48804	118.48804	118.46187	118.46187			0.00	0	
Total I2038 Future												0.00	0	7,70
Total For I2038												0.00	0	7,70
I2046	On	06/05/2021	Bond Future			105.17018	105.17018	105.17018	105.17018			0.00	0	
I2046	On	05/08/2021	Bond Future			106.32344	106.32344	106.11953	106.11953			0.00	0	16,70
I2046	On	04/11/2021	Bond Future			105.74030	105.74030	105.53478	105.53478			0.00	0	
I2046	On	03/02/2022	Bond Future			106.95913	106.95913	106.75141	106.75141			0.00	0	
I2046	On	05/05/2022	Bond Future			106.36016	106.36016	106.15017	106.15017			0.00	0	
Total I2046 Future												0.00	0	16,70
Total For I2046												0.00	0	16,70
I2050	On	06/05/2021	Bond Future			108.74623	108.74623	108.74623	108.74623			0.00	0	
I2050	On	05/08/2021	Bond Future			107.90873	107.90873	107.68062	107.68062			0.00	0	11,20
I2050	On	04/11/2021	Bond Future			109.15248	109.15248	108.92259	108.92259			0.00	0	
I2050	On	03/02/2022	Bond Future			108.46214	108.46214	108.22947	108.22947			0.00	0	

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	05/05/2022	Bond Future			109.72724	109.72724	109.49196	109.49196			0.00	0	
Total I2050 Future												0.00	0	11,20
Total For I2050												0.00	0	11,20
R186	On	06/05/2021	Bond Future			7.29000	118.62308	7.29000	118.62308		7.62	0.00	0	
R186	On	05/08/2021	Bond Future			7.42173	114.85669	7.41858	114.87155		7.16	12,634,235.90	110	93,18
R186	On	04/11/2021	Bond Future			7.59485	116.15356	7.59134	116.16930		6.47	0.00	0	
R186	On	03/02/2022	Bond Future			7.79301	112.18344	7.78923	112.19951		6.41	0.00	0	
R186	On	05/05/2022	Bond Future			8.01138	113.46638	8.00731	113.48273		5.91	0.00	0	
Total R186 Future												12,634,235.90	110	93,18
R186	On	05/08/2021	Bond Future	8.62	Call			5,698.71000	5.69871	5,672,700	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			204.75000	0.20475	193,600	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,738.44000	5.73844	5,712,580	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			200.18000	0.20018	189,180	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,659.02000	5.65902	5,632,860	7.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			209.40000	0.20940	198,100	7.72	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,416.58000	3.41658	3,389,760	6.60	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,207.19000	1.20719	1,196,110	6.60	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call			5,679.69000	5.67969	5,654,490	7.00	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			544.71000	0.54471	535,250	7.00	0.00	0	15,11
R186	On	04/11/2021	Bond Future	8.10	Call			3,446.63000	3.44663	3,419,820	6.60	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,193.50000	1.19350	1,182,430	6.60	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,476.80000	3.47680	3,449,990	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,179.94000	1.17994	1,168,870	6.61	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,529.01000	2.52901	2,502,740	6.48	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,731.09000	1.73109	1,720,560	6.48	0.00	0	15,11
R186	On	03/02/2022	Bond Future	7.30	Put			3,612.47000	3.61247	3,609,980	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,474.70000	1.47470	1,456,310	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,666.77000	3.66677	3,664,450	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,491.05000	1.49105	1,472,570	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,639.56000	3.63956	3,637,150	6.19	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,507.51000	1.50751	1,488,950	6.19	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,334.59000	3.33459	3,314,180	5.94	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,086.98000	2.08698	2,082,920	5.94	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,287.10000	3.28710	3,266,750	5.93	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,118.75000	2.11875	2,114,750	5.93	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,311.03000	3.31103	3,290,650	5.93	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,103.04000	2.10304	2,099,010	5.93	0.00	0	
Total R186 Option												0.00	0	30,38
Total For R186												12,634,235.90	110	123,58

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	06/05/2021			322.64775	322.64775	322.64775	322.64775			0.00	0	
R197	On	05/08/2021			317.91962	317.91962	317.87232	317.87232			1,271,678.48	4	1,71
R197	On	04/11/2021			321.58371	321.58371	321.53780	321.53780			0.00	0	
R197	On	03/02/2022			317.18712	317.18712	317.14104	317.14104			0.00	0	
R197	On	05/05/2022			320.88706	320.88706	320.84067	320.84067			0.00	0	
Total R197 Future											1,271,678.48	4	1,71
Total For R197											1,271,678.48	4	1,71
R202	On	06/05/2021			231.69301	231.69301	231.69301	231.69301			0.00	0	
R202	On	05/08/2021			229.99039	229.99039	229.93996	229.93996			0.00	0	9,31
R202	On	04/11/2021			232.64089	232.64089	232.59104	232.59104			0.00	0	
R202	On	03/02/2022			231.01822	231.01822	230.96824	230.96824			0.00	0	
R202	On	05/05/2022			233.71287	233.71287	233.66240	233.66240			0.00	0	
Total R202 Future											0.00	0	9,31
Total For R202											0.00	0	9,31
R2023	On	06/05/2021			4.66500	106.78546	4.66500	106.78546		1.18	0.00	0	
R2023	On	05/08/2021			4.70312	107.96539	4.71579	107.94604		1.19	0.00	0	15,61
R2023	On	04/11/2021			4.72635	105.27594	4.74104	105.25702		1.14	0.00	0	
R2023	On	03/02/2022			4.77905	106.46459	4.79731	106.44558		0.98	0.00	0	
R2023	On	05/05/2022			4.82509	103.77257	4.84905	103.75342		0.83	0.00	0	
Total R2023 Future											0.00	0	15,61
R2023	On	05/08/2021	5.30	Call			937.76000	0.93776	952,030	1.47	0.00	0	
R2023	On	05/08/2021	5.30	Put			50.42000	0.05042	45,340	1.47	0.00	0	
R2023	On	05/08/2021	5.31	Call			951.60000	0.95160	965,950	1.47	0.00	0	
R2023	On	05/08/2021	5.31	Put			49.16000	0.04916	44,160	1.47	0.00	0	
R2023	On	05/08/2021	5.29	Call			923.96000	0.92396	938,120	1.46	0.00	0	
R2023	On	05/08/2021	5.29	Put			51.73000	0.05173	46,540	1.46	0.00	0	
R2023	On	04/11/2021	4.92	Call			479.63000	0.47963	488,320	1.19	0.00	0	
R2023	On	04/11/2021	4.92	Put			249.50000	0.24950	239,270	1.19	0.00	0	
R2023	On	04/11/2021	4.90	Call			462.61000	0.46261	471,090	1.19	0.00	0	
R2023	On	04/11/2021	4.90	Put			258.16000	0.25816	247,720	1.19	0.00	0	
R2023	On	04/11/2021	4.91	Call			471.09000	0.47109	479,670	1.19	0.00	0	
R2023	On	04/11/2021	4.91	Put			253.80000	0.25380	243,460	1.19	0.00	0	
R2023	On	03/02/2022	5.07	Put			258.23000	0.25823	249,010	1.05	0.00	0	
R2023	On	03/02/2022	5.08	Call			548.54000	0.54854	558,410	1.05	0.00	0	
R2023	On	03/02/2022	5.08	Put			254.95000	0.25495	245,810	1.05	0.00	0	
R2023	On	03/02/2022	5.06	Call			534.05000	0.53405	543,770	1.04	0.00	0	
R2023	On	03/02/2022	5.06	Put			261.19000	0.26119	251,900	1.04	0.00	0	
R2023	On	03/02/2022	5.07	Call			541.45000	0.54145	551,240	1.05	0.00	0	
R2023	On	05/05/2022	6.30	Call			1,204.25000	1.20425	1,220,430	0.94	0.00	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	05/05/2022	Bond Future	6.30	Put			55.67000	0.05567	52,700	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			1,211.16000	1.21116	1,227,390	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			54.74000	0.05474	51,820	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			1,197.33000	1.19733	1,213,480	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			56.60000	0.05660	53,600	0.94	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	15,67
R2030	On	06/05/2021	Bond Future			9.09000	95.71840	9.09000	95.71840		13.37	0.00	0	
R2030	On	05/08/2021	Bond Future			9.15466	93.53062	9.22496	93.14132		12.60	0.00	0	103,9
R2030	On	04/11/2021	Bond Future			9.34179	94.58764	9.41511	94.19453		11.52	0.00	0	
R2030	On	03/02/2022	Bond Future			9.55033	91.65163	9.62709	91.25422		11.52	0.00	0	
R2030	On	05/05/2022	Bond Future			9.77340	92.69997	9.85385	92.29804		10.61	0.00	0	
Total R2030 Future												0.00	0	103,9
R2030	On	05/08/2021	Bond Future	10.42	Call			6,781.19000	6.78119	7,095,590	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Call			3,163.08000	3.16308	3,369,510	12.76	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			1,659.97000	1.65997	1,477,100	12.76	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	10.15	Call			5,648.16000	5.64816	5,935,620	13.50	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put			3,582.50000	3.58250	3,302,330	12.37	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,367.92000	1.36792	1,477,050	12.37	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			6,277.23000	6.27723	6,579,740	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			480.99000	0.48099	405,130	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Put			4,918.47000	4.91847	4,598,250	12.18	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			801.37000	0.80137	870,450	12.18	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	7.70	Put			9,095.65000	9.09565	8,720,960	12.07	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			160.43000	0.16043	175,040	12.07	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			3,160.24000	3.16024	2,896,550	12.43	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			715.49000	0.71549	613,650	13.50	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,051.36000	4.05136	4,292,310	13.01	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			1,209.08000	1.20908	1,060,730	13.01	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.45	Call			3,000.23000	3.00023	3,199,330	12.73	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			14,279.46000	14.27946	14,664,930	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			13.29000	0.01329	9,460	13.63	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.30	Put			576.89000	0.57689	490,100	13.63	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			3,768.57000	3.76857	3,481,800	12.34	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,268.82000	1.26882	1,371,350	12.34	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.42	Put			472.96000	0.47296	398,060	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			6,823.68000	6.82368	7,139,020	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			465.04000	0.46504	391,080	13.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			6,738.77000	6.73877	7,052,210	13.63	0.00	0	

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R2030	On	05/08/2021	Bond Future	8.95	Call			1,625.61000	1.62561	1,751,220	12.43	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			1,768.03000	1.76803	1,577,830	12.73	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			830.36000	0.83036	897,410	10.99	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			5,089.47000	5.08947	4,808,290	11.12	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,555.69000	1.55569	1,667,620	11.12	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,419.57000	10.41957	10,767,550	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			1,032.75000	1.03275	933,250	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,134.81000	7.13481	7,429,230	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,021.17000	1.02117	922,480	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,060.12000	7.06012	7,352,920	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,479.89000	2.47989	2,637,760	11.36	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put			7,222.98000	7.22298	6,896,920	10.99	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			1,972.62000	1.97262	1,812,770	11.80	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,519.05000	4.51905	4,752,310	11.80	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	9.20	Put			3,639.34000	3.63934	3,404,100	11.36	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			1,044.43000	1.04443	944,120	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			365.81000	0.36581	320,680	12.46	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			7,097.43000	7.09743	7,391,040	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			9,683.71000	9.68371	10,022,370	12.46	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			464.16000	0.46416	409,710	12.46	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.78	Call			4,015.05000	4.01505	4,218,940	11.54	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			3,229.95000	3.22995	3,036,430	11.54	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,895.41000	2.89541	3,060,170	11.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			4,340.50000	4.34050	4,107,850	11.28	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			7,857.08000	7.85708	7,543,180	10.94	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			3,114.18000	3.11418	3,287,210	11.33	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			4,086.70000	4.08670	3,862,320	11.33	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,139.01000	3.13901	3,312,970	11.34	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			4,059.21000	4.05921	3,835,760	11.34	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,089.45000	3.08945	3,261,570	11.33	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			1,494.79000	1.49479	1,383,660	12.42	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Call			3,523.83000	3.52383	3,711,490	11.43	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			5,972.83000	5.97283	5,695,100	11.00	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,845.20000	1.84520	1,964,880	11.00	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			7,537.34000	7.53734	7,823,620	12.42	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			4,114.32000	4.11432	3,889,030	11.33	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,173.44000	1.17344	1,256,950	10.94	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.60	Put			3,663.83000	3.66383	3,454,080	11.43	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			4,812.62000	4.81262	5,037,130	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			3,109.01000	3.10901	2,931,590	10.73	0.00	0	

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	05/05/2022	Bond Future	10.21	Call			4,841.45000	4.84145	5,066,730	10.74	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			3,089.24000	3.08924	2,912,590	10.74	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			4,783.87000	4.78387	5,007,600	10.72	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			3,128.89000	3.12889	2,950,690	10.72	0.00	0	
Total R2030 Option												0.00	0	21,34
Total For R2030												0.00	0	125,27
R2032	On	06/05/2021	Bond Future			9.89500	90.09086	9.89500	90.09086		16.10	0.00	0	
R2032	On	05/08/2021	Bond Future			9.96607	91.87866	10.02046	91.55442		14.67	0.00	0	135,8
R2032	On	04/11/2021	Bond Future			10.16569	88.77041	10.22227	88.44303		14.20	0.00	0	
R2032	On	03/02/2022	Bond Future			10.38159	89.77300	10.44060	89.44204		13.54	0.00	0	
R2032	On	05/05/2022	Bond Future			10.60762	86.65393	10.66923	86.31923		13.09	0.00	0	
Total R2032 Future												0.00	0	135,83
R2032	On	05/08/2021	Bond Future	11.36	Call			8,001.52000	8.00152	8,259,950	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			497.92000	0.49792	432,110	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,046.38000	8.04638	8,305,580	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			490.09000	0.49009	425,050	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,956.71000	7.95671	8,214,380	15.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			505.85000	0.50585	439,280	15.97	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			959.64000	0.95964	883,300	15.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			8,995.53000	8.99553	9,247,170	15.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			949.25000	0.94925	873,510	15.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			8,915.06000	8.91506	9,165,500	15.38	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			4,765.26000	4.76526	4,547,870	13.88	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,461.30000	2.46130	2,571,290	13.88	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			13,608.98000	13.60898	13,909,000	15.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			970.12000	0.97012	893,180	15.38	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			251.55000	0.25155	224,190	15.38	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			8,955.27000	8.95527	9,206,310	15.38	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			6,771.28000	6.77128	6,514,670	13.48	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,411.23000	1.41123	1,482,000	13.48	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.95	Call			5,757.60000	5.75760	5,944,650	13.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			2,969.98000	2.96998	2,826,070	13.92	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			3,897.42000	3.89742	4,043,260	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			4,406.25000	4.40625	4,221,130	13.43	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			7,051.08000	7.05108	6,811,760	12.87	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,811.06000	4.81106	4,978,710	13.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			3,595.31000	3.59531	3,432,000	13.66	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,331.43000	3.33143	3,462,250	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			5,035.23000	5.03523	4,835,090	13.28	0.00	0	5

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	9.14	Put		9,062.46000	9.06246	8,796,550	12.81	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		2,131.41000	2.13141	2,225,750	12.90	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.45	Call		4,182.38000	4.18238	4,335,320	13.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		4,129.81000	4.12981	3,951,790	13.50	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call		2,535.99000	2.53599	2,643,420	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		6,162.41000	6.16241	5,938,880	13.04	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put		10,238.92000	10.23892	9,961,180	12.81	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,051.44000	2.05144	2,143,080	12.87	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.43	Call		4,124.74000	4.12474	4,276,260	13.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		4,184.06000	4.18406	4,004,620	13.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,153.52000	4.15352	4,305,740	13.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		4,156.87000	4.15687	3,978,130	13.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,095.76000	4.09576	4,246,570	13.48	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,357.21000	1.35721	1,422,260	12.81	0.00	0	5
R2032	On	03/02/2022	Bond Future	11.13	Put		2,644.38000	2.64438	2,511,680	14.13	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call		4,417.29000	4.41729	4,575,870	13.56	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		3,919.10000	3.91910	3,746,720	13.56	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		6,890.24000	6.89024	6,653,620	12.90	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		4,211.10000	4.21110	4,030,950	13.48	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,077.07000	1.07707	1,130,290	12.81	0.00	0	15
R2032	On	03/02/2022	Bond Future	11.13	Call		6,388.01000	6.38801	6,586,270	14.13	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		5,540.12000	5.54012	5,722,310	13.30	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		3,615.00000	3.61500	3,462,490	13.30	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		5,571.93000	5.57193	5,754,730	13.31	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		3,594.29000	3.59429	3,442,390	13.31	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		5,508.70000	5.50870	5,690,280	13.29	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		3,636.15000	3.63615	3,483,030	13.29	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											0.00	0	140,64
R2035	On	06/05/2021	Bond Future			10.56500	89.57486	10.56500	89.57486	17.99	0.00	0	
R2035	On	05/08/2021	Bond Future			10.65590	91.32298	10.68429	91.14071	16.52	0.00	0	91,66
R2035	On	04/11/2021	Bond Future			10.86105	87.87859	10.89050	87.69483	16.22	0.00	0	
R2035	On	03/02/2022	Bond Future			11.08538	88.87096	11.11607	88.68526	15.23	0.00	0	
R2035	On	05/05/2022	Bond Future			11.31083	85.41048	11.34280	85.22273	14.88	0.00	0	
Total R2035 Future											0.00	0	91,66
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		5,639.56000	5.63956	5,728,680	17.39	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,399.95000	1.39995	1,306,800	17.39	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,258.32000	3.25832	3,308,810	16.54	0.00	0	

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	05/08/2021	Bond Future	10.77	Put			2,711.37000	2.71137	2,579,590	16.54	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			5,617.51000	5.61751	5,446,980	15.64	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			47,066.56000	47.06656	46,884,290	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			46,949.98000	46.94998	46,767,710	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	15.26	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			1,204.08000	1.20408	1,215,820	15.64	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			47,183.27000	47.18327	47,001,000	15.26	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,853.21000	1.85321	1,884,260	15.28	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put			6,875.34000	6.87534	6,722,990	15.29	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,875.04000	1.87504	1,906,450	15.29	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			4,855.53000	4.85553	4,723,350	15.86	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,146.14000	3.14614	3,197,720	15.86	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			15,980.92000	15.98092	16,147,100	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			230.56000	0.23056	212,980	17.61	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			7,164.26000	7.16426	7,265,670	17.18	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			2,042.61000	2.04261	1,960,260	17.18	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			4,596.98000	4.59698	4,669,370	16.29	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			3,428.02000	3.42802	3,316,650	16.29	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			6,386.41000	6.38641	6,238,170	15.43	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,125.12000	2.12512	2,160,640	15.43	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			10,355.04000	10.35504	10,486,520	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,016.11000	1.01611	963,830	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			10,397.23000	10.39723	10,529,080	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			1,005.69000	1.00569	953,780	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			10,312.88000	10.31288	10,444,000	17.61	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			5,015.39000	5.01539	5,093,310	16.40	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			3,118.08000	3.11808	3,012,240	16.40	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call			3,088.77000	3.08877	3,139,480	15.83	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			4,926.49000	4.92649	4,793,440	15.83	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			6,921.12000	6.92112	6,768,410	15.28	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,026.62000	1.02662	973,980	17.61	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			8,490.18000	8.49018	8,340,360	14.35	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put			10,606.60000	10.60660	10,445,520	14.35	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,316.96000	2.31696	2,358,030	14.36	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			6,710.21000	6.71021	6,805,950	15.71	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			3,115.84000	3.11584	3,025,880	15.71	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.03	Call			4,351.67000	4.35167	4,421,120	15.05	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			4,873.96000	4.87396	4,757,710	15.05	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.22	Call			4,943.52000	4.94352	5,020,280	15.21	0.00	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
R2035	On	03/02/2022	Bond Future	10.10	Call		2,016.96000	2.01696	2,052,840	14.35	0.00	0	26
R2035	On	03/02/2022	Bond Future	11.39	Call		5,502.41000	5.50241	5,585,680	15.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		3,870.64000	3.87064	3,768,210	15.35	0.00	0	66
R2035	On	03/02/2022	Bond Future	10.65	Call		3,266.84000	3.26684	3,321,870	14.72	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		6,151.41000	6.15141	6,020,740	14.72	0.00	0	66
R2035	On	03/02/2022	Bond Future	11.22	Put		4,319.00000	4.31900	4,210,060	15.21	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,390.61000	1.39061	1,415,230	14.35	0.00	0	66
R2035	On	03/02/2022	Bond Future	11.23	Call		4,975.60000	4.97560	5,052,740	15.21	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		4,291.34000	4.29134	4,182,780	15.21	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,007.75000	5.00775	5,085,280	15.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		4,263.82000	4.26382	4,155,650	15.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Call		7,278.91000	7.27891	7,379,790	15.91	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		2,840.14000	2.84014	2,755,320	15.91	0.00	0	26
R2035	On	03/02/2022	Bond Future	11.28	Call		5,137.59000	5.13759	5,216,660	15.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		4,155.56000	4.15556	4,048,930	15.26	0.00	0	26
R2035	On	03/02/2022	Bond Future	10.26	Put		7,724.89000	7.72489	7,580,260	14.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		5,899.51000	5.89951	5,988,700	14.98	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		4,239.80000	4.23980	4,141,240	14.98	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		5,931.98000	5.93198	6,021,500	14.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		4,215.34000	4.21534	4,117,110	14.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		5,964.50000	5.96450	6,054,370	15.00	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		4,190.99000	4.19099	4,093,110	15.00	0.00	0	
Total R2035 Option											0.00	0	8,36
Total For R2035											0.00	0	100,06
R2037	On	06/05/2021	Bond Future			10.78000	85.22837	10.78000	85.22837	19.23	0.00	0	
R2037	On	05/08/2021	Bond Future			10.84031	82.87552	10.88434	82.59270	18.58	5,469,784.32	66	124,46
R2037	On	04/11/2021	Bond Future			11.03443	83.81242	11.08008	83.52699	17.33	0.00	0	
R2037	On	03/02/2022	Bond Future			11.24652	80.50463	11.29405	80.21604	17.15	0.00	0	
R2037	On	05/05/2022	Bond Future			11.46770	81.42561	11.51719	81.13380	15.91	0.00	0	
Total R2037 Future											5,469,784.32	66	124,46
R2037	On	05/08/2021	Bond Future	12.27	Call		8,818.72000	8.81872	9,033,600	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		616.53000	0.61653	548,590	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,864.48000	8.86448	9,080,050	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		607.71000	0.60771	540,460	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,772.99000	8.77299	8,987,180	20.35	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		625.45000	0.62545	556,820	20.35	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		10,759.22000	10.75922	10,979,180	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		967.30000	0.96730	901,830	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put		2,931.48000	2.93148	2,792,160	17.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/11/2021	Bond Future	11.49	Call		5.42853000	5.42853	5,574,640	17.57	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		10,800.71000	10.80071	11,021,140	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		957.55000	0.95755	892,550	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		10,842.24000	10.84224	11,063,140	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		947.89000	0.94789	883,360	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,689.44000	8.68944	8,882,620	18.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		1,588.23000	1.58823	1,495,980	18.82	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.47	Put		4,186.00000	4.18600	4,036,020	17.12	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,176.03000	5.17603	5,313,470	17.10	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		4,240.01000	4.24001	4,088,860	17.10	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,208.41000	5.20841	5,346,440	17.11	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		4,212.93000	4.21293	4,062,370	17.11	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,240.87000	5.24087	5,379,480	17.12	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,016.61000	6.01661	6,168,000	15.97	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		4,265.83000	4.26583	4,125,410	15.97	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,048.89000	6.04889	6,200,800	15.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		4,241.29000	4.24129	4,101,390	15.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,081.55000	6.08155	6,233,980	15.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		4,217.19000	4.21719	4,077,810	15.99	0.00	0	
Total R2037 Option											0.00	0	1,200
Total For R2037											5,469,784.32	66	125,600
R2040	On	06/05/2021	Bond Future			10.88000	87.55431	10.88000	87.55431	19.54	0.00	0	
R2040	On	05/08/2021	Bond Future			10.97597	84.76120	10.99392	84.63801	19.07	19,325,553.60	228	85,200
R2040	On	04/11/2021	Bond Future			11.16595	85.71951	11.18452	85.59547	17.96	0.00	0	
R2040	On	03/02/2022	Bond Future			11.37325	82.18301	11.39258	82.05767	17.51	0.00	0	
R2040	On	05/05/2022	Bond Future			11.58884	83.12322	11.60897	82.99651	16.33	0.00	0	
Total R2040 Future											19,325,553.60	228	85,200
R2040	On	05/08/2021	Bond Future	12.48	Call		9,838.88000	9.83888	9,917,880	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		558.11000	0.55811	513,920	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,338.79000	3.33879	3,352,710	18.80	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		1,689.34000	1.68934	1,604,030	19.51	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,368.42000	5.36842	5,406,300	19.51	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		20,770.84000	20.77084	20,892,430	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		9,887.48000	9.88748	9,966,910	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		549.95000	0.54995	506,190	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		9,790.32000	9.79032	9,868,870	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		8.26000	0.00826	6,660	21.03	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		566.38000	0.56638	521,740	21.03	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		2,955.73000	2.95573	2,846,460	18.80	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
R2040	On	04/11/2021	Bond Future	12.90	Put		1,047.08000	1.04708	1,004,110	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		11,385.95000	11.38595	11,467,310	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,036.65000	1.03665	993,970	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		11,299.14000	11.29914	11,379,940	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,057.59000	1.05759	1,014,350	19.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		11,342.54000	11.34254	11,423,610	19.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,552.70000	5.55270	5,597,150	17.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		4,353.15000	4.35315	4,272,260	17.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,587.68000	5.58768	5,632,390	17.60	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		4,324.92000	4.32492	4,244,290	17.60	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,517.80000	5.51780	5,561,990	17.58	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		4,381.54000	4.38154	4,300,390	17.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		4,517.96000	4.51796	4,443,670	16.46	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,349.20000	6.34920	6,401,850	16.46	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		4,491.53000	4.49153	4,417,470	16.46	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,383.76000	6.38376	6,436,650	16.47	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		4,465.56000	4.46556	4,391,740	16.47	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,315.02000	6.31502	6,367,440	16.46	0.00	0	
Total R2040 Option											0.00	0	2,70
Total For R2040											19,325,553.60	228	87,95
R2044	On	06/05/2021	Bond Future			10.92500	84.25524	10.92500	84.25524	20.52	0.00	0	
R2044	On	05/08/2021	Bond Future			11.00145	81.63461	11.03493	81.40177	20.04	0.00	0	60,77
R2044	On	04/11/2021	Bond Future			11.18237	82.55758	11.21708	82.32266	18.88	0.00	0	
R2044	On	03/02/2022	Bond Future			11.37947	79.11055	11.41562	78.87306	18.37	0.00	0	
R2044	On	05/05/2022	Bond Future			11.58406	80.01557	11.62171	79.77548	17.13	0.00	0	
Total R2044 Future											0.00	0	60,77
R2044	On	05/08/2021	Bond Future	12.60	Call		10,251.74000	10.25174	10,431,500	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		510.43000	0.51043	457,350	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		10,299.98000	10.29998	10,480,290	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		502.98000	0.50298	450,450	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		10,203.52000	10.20352	10,382,720	22.13	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		517.98000	0.51798	464,340	22.13	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,105.68000	1.10568	1,043,760	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		11,275.03000	11.27503	11,448,450	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,094.91000	1.09491	1,033,410	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		11,189.63000	11.18963	11,362,210	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,116.54000	1.11654	1,054,200	20.56	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		11,232.32000	11.23232	11,405,320	20.56	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,593.87000	5.59387	5,702,700	18.47	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	03/02/2022	Bond Future	11.60	Put		4,401.15000	4.40115	4,272,490	18.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,629.18000	5.62918	5,738,500	18.49	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		4,372.65000	4.37265	4,244,480	18.49	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,558.90000	5.55890	5,667,240	18.46	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		4,430.08000	4.43008	4,300,930	18.46	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		4,561.52000	4.56152	4,440,910	17.27	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,393.27000	6.39327	6,513,180	17.28	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		4,534.64000	4.53464	4,414,460	17.28	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,427.84000	6.42784	6,548,180	17.29	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		4,508.22000	4.50822	4,388,470	17.29	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,359.07000	6.35907	6,478,550	17.27	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	60,77
R2048	On	06/05/2021	Bond Future			10.83500	83.57884	10.83500	83.57884	20.85	0.00	0	
R2048	On	05/08/2021	Bond Future			10.91293	85.24778	10.93580	85.08323	19.31	6,819,822.40	80	172,31
R2048	On	04/11/2021	Bond Future			11.08994	81.79791	11.11366	81.63197	19.26	0.00	0	
R2048	On	03/02/2022	Bond Future			11.28214	82.72165	11.30685	82.55398	17.64	0.00	0	
R2048	On	05/05/2022	Bond Future			11.47376	79.25391	11.49949	79.08439	17.42	0.00	0	
Total R2048 Future											6,819,822.40	80	172,31
R2048	On	05/08/2021	Bond Future	12.51	Call		10,543.56000	10.54356	10,663,480	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		489.13000	0.48913	444,500	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		703.27000	0.70327	700,690	17.37	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		2,419.96000	2.41996	2,302,960	19.60	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		4,279.24000	4.27924	4,326,790	19.60	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put		5,055.22000	5.05522	4,900,910	18.50	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,296.11000	1.29611	1,299,610	18.06	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		3,364.67000	3.36467	3,229,730	19.17	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,106.83000	3.10683	3,136,440	19.17	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		4,582.72000	4.58272	4,432,590	18.68	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		496.47000	0.49647	451,380	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		7,945.74000	7.94574	7,778,610	17.37	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		10,592.95000	10.59295	10,713,330	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		481.88000	0.48188	437,710	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		10,494.17000	10.49417	10,613,630	21.36	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		2,106.45000	2.10645	2,120,870	18.68	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		1,815.89000	1.81589	1,826,130	18.50	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.30	Put		6,098.36000	6.09836	5,937,310	18.06	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,043.72000	1.04372	994,780	21.00	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		11,707.07000	11.70707	11,824,400	21.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/11/2021	Bond Future	12.85	Put		1,033.35000	1.03335	984,740	21.00	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,619.76000	11.61976	11,736,430	21.00	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,054.18000	1.05418	1,004,910	21.00	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		11,663.41000	11.66341	11,780,410	21.00	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,569.67000	5.56967	5,637,890	17.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		4,412.16000	4.41216	4,312,710	17.62	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,605.94000	5.60594	5,674,520	17.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		4,382.51000	4.38251	4,283,420	17.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,533.48000	5.53348	5,601,330	17.61	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		4,442.00000	4.44200	4,342,180	17.61	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		4,537.09000	4.53709	4,445,630	17.46	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,442.01000	6.44201	6,520,390	17.47	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		4,509.71000	4.50971	4,418,570	17.47	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,477.62000	6.47762	6,556,310	17.48	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		4,482.49000	4.48249	4,391,660	17.48	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,406.48000	6.40648	6,484,540	17.46	0.00	0	
Total R2048 Option											0.00	0	4,60
Total For R2048											6,819,822.40	80	176,91
R209	On	06/05/2021	Bond Future			10.49500	69.05948	10.49500	69.05948	21.40	0.00	0	
R209	On	05/08/2021	Bond Future			10.55574	70.51531	10.59929	70.27100	19.37	0.00	0	28,12
R209	On	04/11/2021	Bond Future			10.73516	68.17083	10.78022	67.92422	18.60	27,268,332.00	400	4,00
R209	On	03/02/2022	Bond Future			10.92671	68.94073	10.97346	68.69137	17.86	0.00	0	
R209	On	05/05/2022	Bond Future			11.12493	66.58846	11.17346	66.33629	17.24	0.00	0	
Total R209 Future											27,268,332.00	400	32,15
R209	On	05/08/2021	Bond Future	11.80	Call		6,972.17000	6.97217	7,145,570	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		703.24000	0.70324	632,330	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,011.17000	7.01117	7,185,250	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		693.61000	0.69361	623,380	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		6,933.21000	6.93321	7,105,950	20.96	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		712.97000	0.71297	641,400	20.96	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call		8,200.39000	8.20039	8,376,950	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,142.46000	1.14246	1,072,410	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,235.72000	8.23572	8,412,750	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,131.31000	1.13131	1,061,730	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,165.10000	8.16510	8,341,190	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,359.19000	1.35919	1,280,390	20.11	2,560,780.00	2,000	7,50
R209	On	04/11/2021	Bond Future	10.50	Call		2,776.04000	2.77604	2,860,800	18.14	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,330.82000	4.33082	4,168,970	18.14	4,168,970.00	1,000	11,00
R209	On	04/11/2021	Bond Future	9.50	Put		8,530.38000	8.53038	8,317,230	17.72	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	04/11/2021	Bond Future	12.17	Put		1,153.70000	1.15370	1,083,180	20.11	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		993.19000	0.99319	1,026,650	17.72	1,026,650.00	1,000	5,21
R209	On	04/11/2021	Bond Future	12.00	Call		7,571.47000	7.57147	7,739,280	20.11	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,369.85000	4.36985	4,482,870	17.89	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		4,070.04000	4.07004	3,933,700	17.89	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,397.40000	4.39740	4,510,930	17.90	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		4,044.76000	4.04476	3,908,930	17.90	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,342.14000	4.34214	4,454,670	17.88	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		4,095.21000	4.09521	3,958,380	17.88	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		3,919.14000	3.91914	3,795,660	17.41	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,257.96000	5.25796	5,387,090	17.42	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		3,897.17000	3.89717	3,774,130	17.42	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,286.11000	5.28611	5,415,690	17.43	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		3,875.05000	3.87505	3,752,460	17.43	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,229.61000	5.22961	5,358,300	17.41	0.00	0	
Total R209 Option											7,756,400.00	4,000	23,71
Total For R209											35,024,732.00	4,400	55,94
R210	On	06/05/2021	Bond Future			204.19987	204.19987	204.19987	204.19987		0.00	0	
R210	On	05/08/2021	Bond Future			206.42507	206.42507	206.38654	206.38654		0.00	0	1,41
R210	On	04/11/2021	Bond Future			206.06241	206.06241	206.02471	206.02471		0.00	0	
R210	On	03/02/2022	Bond Future			208.43758	208.43758	208.39968	208.39968		0.00	0	
R210	On	05/05/2022	Bond Future			208.06949	208.06949	208.03127	208.03127		0.00	0	
Total R210 Future											0.00	0	1,41
Total For R210											0.00	0	1,41
R212	On	06/05/2021	Bond Future			172.29782	172.29782	172.29782	172.29782		0.00	0	
R212	On	05/08/2021	Bond Future			171.84453	171.84453	171.82346	171.82346		0.00	0	1,60
R212	On	04/11/2021	Bond Future			173.82553	173.82553	173.80529	173.80529		0.00	0	
Total R212 Future											0.00	0	1,60
Total For R212											0.00	0	1,60
R213	On	06/05/2021	Bond Future			9.50500	85.59941	9.50500	85.59941	15.55	0.00	0	
R213	On	05/08/2021	Bond Future			9.57087	87.24543	9.63036	86.91804	14.01	21,462,375.78	246	9,01
R213	On	04/11/2021	Bond Future			9.76078	84.70032	9.82264	84.36981	13.38	0.00	0	
R213	On	03/02/2022	Bond Future			9.97042	85.65673	10.03498	85.32257	12.84	0.00	0	
R213	On	05/05/2022	Bond Future			10.18310	83.10517	10.25046	82.76725	12.35	0.00	0	
Total R213 Future											21,462,375.78	246	9,01
R213	On	05/08/2021	Bond Future	10.85	Call		6,877.12000	6.87712	7,134,100	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		516.06000	0.51606	445,650	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		6,918.47000	6.91847	7,176,260	15.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/08/2021	Bond Future	10.14	Call			4,041.06000	4.04106	4,232,740	14.35	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			1,303.10000	1.30310	1,167,390	14.35	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			3,285.08000	3.28508	3,055,160	13.77	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			507.91000	0.50791	438,310	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			6,835.84000	6.83584	7,092,000	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,671.36000	1.67136	1,768,830	13.77	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			524.32000	0.52432	453,090	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			6,589.59000	6.58959	6,840,710	15.17	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			576.19000	0.57619	499,920	15.17	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,521.63000	7.52163	7,768,090	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,013.49000	1.01349	929,440	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,448.00000	7.44800	7,693,140	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,035.79000	1.03579	950,420	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,484.79000	7.48479	7,730,580	14.47	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,024.60000	1.02460	939,880	14.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Call			5,376.87000	5.37687	5,572,940	13.10	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			2,525.66000	2.52566	2,387,570	13.10	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.00	Call			3,638.28000	3.63828	3,791,820	12.68	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			3,819.12000	3.81912	3,638,500	12.68	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.22	Put			6,248.31000	6.24831	6,010,670	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			4,322.50000	4.32250	4,494,280	12.84	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			3,222.09000	3.22209	3,059,710	12.84	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,033.44000	3.03344	3,169,190	12.52	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			4,468.96000	4.46896	4,270,550	12.52	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			7,995.58000	7.99558	7,731,520	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			1,785.27000	1.78527	1,877,100	12.19	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.15	Call			4,042.14000	4.04214	4,206,680	12.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			3,451.12000	3.45112	3,281,500	12.78	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,619.34000	2.61934	2,741,750	12.40	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			5,012.05000	5.01205	4,800,300	12.40	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			8,771.94000	8.77194	8,498,480	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			1,898.61000	1.89861	1,995,130	12.19	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.97	Call			3,559.75000	3.55975	3,711,080	12.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			3,896.09000	3.89609	3,713,260	12.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,585.63000	3.58563	3,737,700	12.67	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			3,870.10000	3.87010	3,688,010	12.67	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,533.67000	3.53367	3,684,260	12.65	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1,288.79000	1.28879	1,358,890	12.19	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put			2,407.40000	2.40740	2,273,890	13.16	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.17	Call			4,097.58000	4.09758	4,263,570	12.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.17	Put		3,404.35000	3.40435	3,236,180	12.79	0.00	0	21
R213	On	03/02/2022	Bond Future	9.15	Put		6,522.22000	6.52222	6,279,890	12.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		3,921.93000	3.92193	3,738,360	12.65	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,087.80000	1.08780	1,148,500	12.19	0.00	0	21
R213	On	03/02/2022	Bond Future	10.67	Call		5,602.87000	5.60287	5,803,520	13.16	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,081.46000	5.08146	5,269,680	12.45	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		3,162.14000	3.16214	3,012,440	12.45	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,110.43000	5.11043	5,299,280	12.46	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		3,142.62000	3.14262	2,993,550	12.46	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,052.55000	5.05255	5,240,140	12.44	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		3,181.77000	3.18177	3,031,440	12.44	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											21,462,375.78	246	11,91
R214	On	06/05/2021	Bond Future			10.82000	66.27911	10.82000	66.27911	23.23	0.00	0	
R214	On	05/08/2021	Bond Future			10.89226	67.63215	10.92025	67.47206	21.04	0.00	0	17,88
R214	On	04/11/2021	Bond Future			11.06857	65.11791	11.09753	64.95641	20.30	0.00	0	
R214	On	03/02/2022	Bond Future			11.25955	65.85330	11.28963	65.69007	19.47	0.00	0	
R214	On	05/05/2022	Bond Future			11.44988	63.32758	11.48111	63.16252	18.82	0.00	0	
Total R214 Future											0.00	0	17,88
R214	On	05/08/2021	Bond Future	12.02	Call		6,703.92000	6.70392	6,798,170	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		881.35000	0.88135	815,510	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,741.74000	6.74174	6,836,520	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		870.15000	0.87015	804,840	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,666.16000	6.66616	6,759,880	22.80	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		892.67000	0.89267	826,300	22.80	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,266.94000	1.26694	1,210,240	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,209.37000	8.20937	8,313,490	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,290.59000	1.29059	1,233,210	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,243.73000	8.24373	8,348,190	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,278.72000	1.27872	1,221,680	21.96	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,278.11000	8.27811	8,382,910	21.96	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,688.52000	4.68852	4,755,870	19.38	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		4,041.99000	4.04199	3,946,110	19.38	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,631.94000	4.63194	4,698,650	19.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		4,092.10000	4.09210	3,995,580	19.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,660.20000	4.66020	4,727,230	19.37	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		4,066.98000	4.06698	3,970,780	19.37	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		4,029.23000	4.02923	3,941,620	18.81	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,399.52000	5.39952	5,477,260	18.82	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022	Bond Future	11.75	Put			4,006.70000	4.00670	3,919,380	18.82	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			5,342.58000	5.34258	5,419,740	18.80	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			4,051.63000	4.05163	3,963,730	18.80	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			5,371.15000	5.37115	5,448,600	18.81	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	17,88
Total for Bond												126,035,226.68	5,292	1,115,18
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total E170 Future												0.00	0	
Total For E170												0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A												0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
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	

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

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 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	

Contract 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 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/08/2021 GOVI			777.00500	777.00500	775.20200	775.20200				0.00	0	98
GOVI On 04/11/2021 GOVI			785.84600	785.84600	784.03700	784.03700				0.00	0	
GOVI On 03/02/2022 GOVI			794.71400	794.71400	792.88700	792.88700				0.00	0	
GOVI On 05/05/2022 GOVI			803.79500	803.79500	801.94900	801.94900				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/08/2021 GOVI	719.14	Call			560,620.00000	56.06200	578,650,000			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			560,520.00000	56.05200	578,550,000			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			560,720.00000	56.07200	578,750,000			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	728.40	Call			556,370.00000	55.63700	574,460,000			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			556,270.00000	55.62700	574,360,000			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			556,170.00000	55.61700	574,260,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			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			1,470.00000	0.14700	19,740,000			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			1,370.00000	0.13700	19,640,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			1,270.00000	0.12700	19,540,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			136,990.00000	13.69900	155,450,000			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			137,190.00000	13.71900	155,650,000			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	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			137,090.00000	13.70900	155,550,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	98
Total for GOVI												0.00	0	98
AL37	On	05/08/2021	Index Future			795.54300	795.54300	795.49900	795.49900			0.00	0	
AL37	On	04/11/2021	Index Future			804.59600	804.59600	804.56500	804.56500			0.00	0	
AL37	On	03/02/2022	Index Future			813.67400	813.67400	813.64700	813.64700			0.00	0	
AL37	On	05/05/2022	Index Future			822.97200	822.97200	822.94600	822.94600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			895.02600	895.02600	891.37300	891.37300			0.00	0	
AL7T	On	04/11/2021	Index Future			905.21100	905.21100	901.53300	901.53300			0.00	0	
AL7T	On	03/02/2022	Index Future			915.42500	915.42500	911.70800	911.70800			0.00	0	
AL7T	On	05/05/2022	Index Future			925.88600	925.88600	922.12800	922.12800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			786.44400	786.44400	784.61600	784.61600			0.00	0	13
ALBI	On	04/11/2021	Index Future			795.39400	795.39400	793.55900	793.55900			0.00	0	
ALBI	On	03/02/2022	Index Future			804.36800	804.36800	802.51600	802.51600			0.00	0	
ALBI	On	05/05/2022	Index Future			813.56000	813.56000	811.68800	811.68800			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	05/08/2021	Index Future			286.57100	286.57100	286.39200	286.39200			0.00	0	58
IGOV	On	04/11/2021	Index Future			289.90200	289.90200	289.72600	289.72600			0.00	0	
IGOV	On	03/02/2022	Index Future			293.24200	293.24200	293.06600	293.06600			0.00	0	
IGOV	On	05/05/2022	Index Future			296.66200	296.66200	296.48300	296.48300			0.00	0	
Total IGOV Future												0.00	0	58
Total For IGOV												0.00	0	58
Total for Index												0.00	0	73
JIBAR f	On	19/05/2021	Jibar Future			3.68500	96.31500	3.69500	96.30500			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.71500	96.28500	3.71500	96.28500			0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.73000	96.27000	3.73000	96.27000			0.00	0	
JIBAR f	On	18/08/2021	Jibar Future			3.76000	96.24000	3.76000	96.24000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.77500	96.22500	3.77500	96.22500			0.00	0	30,00
JIBAR f	On	20/10/2021	Jibar Future			3.83000	96.17000	3.83000	96.17000			0.00	0	
JIBAR f	On	15/12/2021	Jibar Future			3.95000	96.05000	3.96000	96.04000			0.00	0	

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 16/03/2022		Jibar Future	4.13500	95.86500	4.16500	95.83500				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.50500	95.49500	4.52500	95.47500				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.67000	95.33000	4.71000	95.29000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.03000	94.97000	5.05500	94.94500				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.22500	94.77500	5.25500	94.74500				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	90.69000	90.69000	90.71000	90.71000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										126,035,226.68	5,292	1,147,42
ABCPI On 07/12/2023		Spot Bond	3.42000	307.95611	3.42000	307.86008				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.83178				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.22391				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	103.53032	9.65000	103.50351				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	101.15998				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	100.87451				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022		Spot Bond			0.00000	100.38399				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN11 On 11/11/2022		Spot Bond			0.00000	100.91989				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	102.22886				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.74687				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	103.17398				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.26835				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.36619				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.62090				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	101.10181				0.00	0	700,000,0€
Total ABFN27 SPOT										0.00	0	700,000,0€
Total For ABFN27										0.00	0	700,000,0€
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.67995				0.00	80,000,000	40,000,0€
Total ABFN28 SPOT										0.00	80,000,000	40,000,0€
Total For ABFN28										0.00	80,000,000	40,000,0€
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.81637				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.80179				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	99.93919				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	

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 15/11/2023 Spot Bond					0.00000	100.40289				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.36442				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.32096				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.49928				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.86724				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.84254				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.25923				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.97954				0.00	56,000,000	28,000,000
Total ABFN39 SPOT										0.00	56,000,000	28,000,000
Total For ABFN39										0.00	56,000,000	28,000,000
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.26639				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.52713				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.78846				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.37651				0.00	0	
Total ABFN43 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 ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.38711				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.39474				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.70123				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.93865				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.98597				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.57937				0.00	0	1,000,000,00
Total ABFN49 SPOT										0.00	0	1,000,000,00
Total For ABFN49										0.00	0	1,000,000,00
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.59573				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.67909				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.63433				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.40293				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.90134				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.88836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.21218				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.41000	3.41000	3.41000	147.84739				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	90.12878	100.00000	89.93547				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.81000	6.81000	6.81000	140.68347				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.19609	100.00000	20.14725				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.41000	2.41000	2.41000	150.62684				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.75000	3.75000	3.75000	194.96840				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.56000	4.56000	4.56000	220.67387				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.24000	6.24000	6.24000	104.05906				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.20500	7.20500	7.20500	119.06756				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.74000	104.75138	4.74000	104.73784				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			4.77000	107.17628	4.77000	107.16255				426,438,000,000.00	89,400,000	44,700,00
Total ABS15 SPOT										426,438,000,000.00	89,400,000	44,700,00
Total For ABS15										426,438,000,000.00	89,400,000	44,700,00
ABS16 On 11/11/2025 Spot Bond			6.77000	113.90353	6.77000	113.88292				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.98000	113.31235	7.98000	113.28827				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.21000	111.46796	5.21000	111.45238				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.47500	107.22556	7.47500	107.20418				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	11.32193	100.00000	11.29701				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.80000	319.92244	1.80000	319.83675				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.81000	172.09783	0.81000	172.05638				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.08000	10.08000	10.08000	105.90823				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.88170				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.85451				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.82075				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	100.82485				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18 On 20/09/2022 Spot Bond					0.00000	100.40025				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.85205				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.85205				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.87521				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.87521				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 On 30/01/2023 Spot Bond					0.00000	158.57804				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	161.54967				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 On 20/12/2023 Spot Bond					0.00000	100.80851				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.80305				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.78263				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.12706				0.00	0	

Contract 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	102.12538				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.11338				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.13603				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.25921				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.29964				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	98.98760				0.00	0	360,000,00
Total AGL03 SPOT										0.00	0	360,000,00
Total For AGL03										0.00	0	360,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.87416				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.11945				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	101.98411				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.82369				0.00	0	100,000,00
Total AGT04 SPOT										0.00	0	100,000,00
Total For AGT04										0.00	0	100,000,00
AHF2A On 18/07/2021 Spot Bond					0.00000	100.34463				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.34463				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.40073				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.33530				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.33218				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.36650				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.40079				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.51277				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.54692				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.22179				0.00	20,000,000	10,000,000
Total AHF5A1 SPOT										0.00	20,000,000	10,000,000
Total For AHF5A1										0.00	20,000,000	10,000,000
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.16159				0.00	60,000,000	30,000,000
Total AHF5A2 SPOT										0.00	60,000,000	30,000,000
Total For AHF5A2										0.00	60,000,000	30,000,000
AHF5A: On 21/08/2023 Spot Bond			5.93000	110.44750	5.93000	110.42967				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.22643				0.00	30,000,000	15,000,000
Total AHF5B1 SPOT										0.00	30,000,000	15,000,000

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 AHF5B1										0.00	30,000,000	15,000,000
AHF5C On 21/08/2023 Spot Bond					0.00000	101.31287				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.32469				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.35375				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.60492				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.22636				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.31279				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.91751				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.13993				0.00	214,355,286	107,177,640
Total AHF7A1 SPOT										0.00	214,355,286	107,177,640
Total For AHF7A1										0.00	214,355,286	107,177,640
AHF7A On 21/08/2025 Spot Bond					0.00000	100.18077				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.26959				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.19563				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.35602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.20752				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.09023				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.30971				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.66000	109.51130	6.66000	109.49170				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.16000	109.83669	7.16000	109.81534				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.44000	96.56158	11.44000	96.53191				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.02000	171.44829	6.02000	171.38304				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.40100				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.63620				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.98604				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.20251				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF09 On 24/07/2023 Spot Bond					0.00000	100.46760				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.10442				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.40698				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.77939				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.99739				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.38592				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.91000	236.02823	4.91000	235.94517				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.92500	213.05451	4.92500	212.97945				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.79000	170.90972	1.79000	170.86394				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	99.33946				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.83500	170.85551	1.83500	170.80952				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/05/2021 Spot Bond					0.00000	56.46843				0.00	0	
Total ASN150 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 ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	101.16351				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.64000	184.62258	4.64000	184.55907				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.03004				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	99.89752				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.92311				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.94601				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.70955				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.06000	105.16919	5.06000	105.13167				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.73909				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.75026				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.82070				0.00	0	29,600,00
Total ASN204 SPOT										0.00	0	29,600,00
Total For ASN204										0.00	0	29,600,00
ASN20: On 24/08/2021 Spot Bond					0.00000	101.50185				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.70136				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.12084				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	101.02240				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN26 On 20/06/2023 Spot Bond					0.00000	100.94329				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.74018				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.92776				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	99.88009				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	99.86845				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.94823				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.76491				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.80034				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.02481				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.11500	4.11500	4.11500	103.63538				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.06500	5.06500	5.06500	93.66341				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.75783				0.00	0	
Total ASN327 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 ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.86564				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.02950				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.76355				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.17000	103.69284	5.17000	103.65552				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.81392				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.73903				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.78632				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.77989				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.77989				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	101.12070				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.93637				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.76488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.79347				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.20588				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.89522				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.89522				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.92419				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.77168				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	99.89345				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.85305				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.76624				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.90232				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	101.01213				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42(On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	104.88643				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 17/06/2021 Spot Bond					0.00000	100.75459				0.00	140,000,000	70,000,00
Total ASN444 SPOT										0.00	140,000,000	70,000,00
Total For ASN444										0.00	140,000,000	70,000,00
ASN44(On 17/06/2021 Spot Bond					0.00000	100.75459				0.00	140,000,000	70,000,00
Total ASN445 SPOT										0.00	140,000,000	70,000,00
Total For ASN445										0.00	140,000,000	70,000,00
ASN44(On 22/06/2023 Spot Bond					0.00000	100.71863				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.74166				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.97038				0.00	0	4,000,000,00
Total ASN453 SPOT										0.00	0	4,000,000,00
Total For ASN453										0.00	0	4,000,000,00
ASN45(On 20/03/2023 Spot Bond					0.00000	101.79700				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.83756				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.37150				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.37503				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	101.94299				0.00	0	
Total ASN462 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 ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	101.16803				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	102.59464				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.12864				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.18031				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.21105				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	101.11607				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	101.85914				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.01290				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.79057				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.94319				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.98615				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	101.43900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.07579				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.78785				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.91333				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.89527				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.55633				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.79945				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.78430				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.78430				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	100.76747				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	103.51897	9.00000	107.47379				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	103.19972	8.18000	107.57205				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51(On 21/12/2026 Spot Bond			8.36000	103.26982	8.36000	103.50137				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			8.36000	103.26982	8.36000	103.18236				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	102.53916	9.10000	102.51396				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	103.07696	11.05000	103.04633				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	103.06319	11.00000	103.03272				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 13/05/2021 Spot Bond					0.00000	99.98788				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	102.92550	10.50000	102.89640				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	102.92550	10.50000	102.89640				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.62773				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.18669				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	101.37211				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.60000	102.95304	10.60000	102.92367				0.00	0	
Total ASN545 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 ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	100.21819	10.47000	102.88822				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	102.91347	10.55000	102.88392				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.12593				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	4.74200				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN56 On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	103.25238				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN56 On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	105.08603				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56 On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	105.96397				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.26851				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.22992				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	105.66575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN57 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	101.06964				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN57 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	105.06301				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN57 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	104.80411				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.90304				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.73906				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.88724				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	101.20824				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58 On 14/11/2022 Spot Bond					0.00000	99.96660				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58 On 07/09/2021 Spot Bond					0.00000	100.90458				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58 On 13/02/2022 Spot Bond					0.00000	99.98549				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58 On 14/03/2022 Spot Bond					0.00000	101.12122				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 18/03/2024 Spot Bond					0.00000	102.18956				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN59: On 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	101.15627				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59: On 01/07/2021 Spot Bond			4.67500	4.67500	4.67500	100.53795				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	101.44793	9.22000	102.54679				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.48170				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.42384				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59: On 16/07/2021 Spot Bond			4.69500	4.69500	4.69500	101.06533				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59: On 22/07/2021 Spot Bond					0.00000	100.25170				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.28089				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.30101				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.37612				0.00	0	
Total ASN602 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 ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.19845				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN60 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.22709				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	100.15639				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.10803				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 10/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
Total ASN615 SPOT										0.00	0	50,000,000.00
Total For ASN615										0.00	0	50,000,000.00
ASN61 On 11/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total ASN616 SPOT										0.00	0	10,000,000.00
Total For ASN616										0.00	0	10,000,000.00
ASN61 On 28/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00		65,000,000,000	65,000,000.00	
Total ASN618 SPOT								10,000,000,000,000.00		65,000,000,000	65,000,000.00	
Total For ASN618								10,000,000,000,000.00		65,000,000,000	65,000,000.00	
ASN61 On 11/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		150,000,000,000,000.00		1,500,000,000	1,500,000.00	
Total ASN619 SPOT								10,000,000,000,000.00		1,500,000,000	1,500,000.00	
Total For ASN619								10,000,000,000,000.00		1,500,000,000	1,500,000.00	
BAW21 On 24/03/2022 Spot Bond			4.93000	104.90060	4.93000	104.88672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.23802	9.30000	101.21301				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	101.91191				0.00	2,000,000,000	1,000,000,000
Total BAW22 SPOT										0.00	2,000,000,000	1,000,000,000
Total For BAW22										0.00	2,000,000,000	1,000,000,000
BAW28 On 06/06/2022 Spot Bond					0.00000	101.38218				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.82983				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.13548				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.59848				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.23000	100.32062	6.23000	100.30381				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.30403				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.11640				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.14594				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.76449				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.94976				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.13000	8.13000	8.13000	106.54445				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.96437				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.69000	10.69000	10.69000	106.92776				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.86738				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.85158				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.83454				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.83467				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.84595				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.23677				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.97824				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.95861				0.00	0	
Total BAYA80 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.00673				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.97771				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.00611				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.94902				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.00595				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.94980				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.00623				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.97783				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.12046				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.14795				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.14795				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.14795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.17660				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.14862				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.46907				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.20550				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.63500	7.63500	7.63500	103.09802				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.11304				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.47793				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.59354				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.04789				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL07 On 03/09/2022 Spot Bond			6.93000	108.25415	6.93000	108.23410				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.39513				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	100.63737				0.00	160,000,000	1,013,000,000
Total BGL12 SPOT										0.00	160,000,000	1,013,000,000
Total For BGL12										0.00	160,000,000	1,013,000,000
BGL13 On 20/08/2021 Spot Bond			5.93000	104.19413	5.93000	104.17748				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.53502				0.00	0	1,000,000,000
Total BGL14 SPOT										0.00	0	1,000,000,000
Total For BGL14										0.00	0	1,000,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	103.01418				0.00	40,000,000	20,000,000
Total BGL15 SPOT										0.00	40,000,000	20,000,000
Total For BGL15										0.00	40,000,000	20,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.56585				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.04564				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.33568				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.93898				0.00	482,000,000	241,000,000
Total BGL19 SPOT										0.00	482,000,000	241,000,000
Total For BGL19										0.00	482,000,000	241,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	105.37505				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.31485				0.00	0	
Total BID08 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 BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.00283				0.00	120,000,000	60,000,00
Total BID09 SPOT										0.00	120,000,000	60,000,00
Total For BID09										0.00	120,000,000	60,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.19155				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.67000	109.00800	5.67000	108.99117				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.81609				0.00	32,000,000	16,000,00
Total BID12 SPOT										0.00	32,000,000	16,000,00
Total For BID12										0.00	32,000,000	16,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	101.06182				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.15006				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.26010				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.21576				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.53176				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.89200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.62600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.46500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	101.15693				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.28273				0.00	120,000,000	60,000,00
Total BPPF11 SPOT										0.00	120,000,000	60,000,00
Total For BPPF11										0.00	120,000,000	60,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.69230				0.00	40,000,000	20,000,00
Total BPPF13 SPOT										0.00	40,000,000	20,000,00
Total For BPPF13										0.00	40,000,000	20,000,00
BPPF1 On 19/11/2022 Spot Bond					0.00000	99.92699				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.59342				0.00	100,000,000	50,000,00
Total BPPF20 SPOT										0.00	100,000,000	50,000,00
Total For BPPF20										0.00	100,000,000	50,000,00
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.86909				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	100.40676				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.12862				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.13835				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.40728				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF27 On 12/10/2023 Spot Bond					0.00000	100.43824				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF28 On 03/11/2021 Spot Bond					0.00000	100.12300				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.12858				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.13345				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ21 On 10/11/2021 Spot Bond					0.00000	100.03047				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ24 On 29/03/2024 Spot Bond					0.00000	100.70017				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.14163				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.98615				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.13000	115.34656	7.13000	115.32436				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.38000	116.32376	7.38000	116.30061				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.01000	112.00335	8.01000	111.97945				0.00	0	
Total CCT03 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 CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.43000	106.63872	9.43000	105.07100				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.20379				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.03944				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.24002				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.50370				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.61161				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.41854				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.44394				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.61993				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	161.08086	3.14000	160.95169				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.76000	1.76000	1.76000	161.10677				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	110.75093	4.77000	107.80900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN315 On 20/03/2023 Spot Bond					0.00000	102.83600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.44551				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.70000	111.38010	6.70000	111.36016				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	112.46990	8.70700	120.00800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.12729				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.27493				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	106.50821				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2024 Spot Bond			10.98000	100.48952	10.98000	100.46034				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	113.37200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	118.18514	6.50000	115.39900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN38 ^t On 20/09/2024 Spot Bond					0.00000	105.47300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 ^v On 20/09/2022 Spot Bond					0.00000	100.80032				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 ^l On 14/11/2022 Spot Bond					0.00000	99.96972				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 ^o On 14/11/2022 Spot Bond					0.00000	99.96999				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN44 ^t On 24/05/2021 Spot Bond			5.42500	105.50001	5.42500	105.48436				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45 ^r On 31/01/2022 Spot Bond			1.76000	170.94588	1.76000	170.90023				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 ^o On 31/01/2025 Spot Bond			5.11000	137.04416	5.11000	136.99509				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 ^v On 31/01/2025 Spot Bond			5.55000	134.96256	5.55000	134.91263				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 ^l On 20/12/2021 Spot Bond					0.00000	101.96600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 ^r On 17/11/2021 Spot Bond					0.00000	99.92352				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45 ^l On 29/11/2021 Spot Bond					0.00000	101.37816				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46 ^o On 29/11/2021 Spot Bond					0.00000	101.46658				0.00	0	
Total CLN460 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 CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.13000	104.78658	6.13000	104.76939				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.32365				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.86958				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.10875				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	99.87674				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	98.17400				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	71.86096	100.00000	71.70017				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	99.87632				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	99.89361				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.52749				0.00	100,000,000	50,000,000
Total CLN484 SPOT										0.00	100,000,000	50,000,000
Total For CLN484										0.00	100,000,000	50,000,000
CLN484 On 02/12/2021 Spot Bond			5.62500	106.46730	5.62500	106.45108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	105.58324	10.16000	106.86800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.93000	106.34450	5.93000	106.32733				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.10287				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN491 On 20/06/2022 Spot Bond					0.00000	100.93512				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN494 On 29/08/2022 Spot Bond					0.00000	101.20936				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.33000	112.90906	6.33000	112.88994				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.30565				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN498 On 20/05/2021 Spot Bond					0.00000	99.88064				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.50343				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.53180				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond					0.00000	99.90267				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	100.95705				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.17653				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.02718				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.25019				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.57056	9.96000	101.54374				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.34754	10.01000	100.32077				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.29567				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.51213	9.60000	103.92181				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.95511				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.09455				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	99.98547				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.60142	9.20000	101.57659				0.00	0	
Total CLN524 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 CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.12732				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.71856				0.00	100,000,000	50,000,00
Total CLN526 SPOT										0.00	100,000,000	50,000,00
Total For CLN526										0.00	100,000,000	50,000,00
CLN526 On 21/02/2024 Spot Bond					0.00000	101.25157				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.20316				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.54018				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.95511				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.86845				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.38516				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.86000	108.37641	8.86000	108.35046				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.12708				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.25323				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.43813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	135.24100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.14049				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.42879				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.33000	109.31528	8.33000	109.29063				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.38000	106.71065	8.38000	106.68685				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.47000	106.24006	8.47000	106.21611				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	303.63493				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	99.92218				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.99981				0.00	20,000,000	10,000,000
Total CLN557 SPOT										0.00	20,000,000	10,000,000
Total For CLN557										0.00	20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN558 On 24/11/2024 Spot Bond					0.00000	101.22796				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.48478				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	117.51600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.01478				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	99.84948	10.19000	99.89383				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.33000	106.77615	8.33000	106.75246				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.02947				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	99.87883				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.67031				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.10068				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.01386				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	99.98353				0.00	0	
Total CLN569 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 CLN569										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	99.98493				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.56000	105.23634	8.56000	105.21237				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	99.98682				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.01393				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.91887				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	100.94997				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.36940				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.60616				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.02889				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	101.07164				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.07078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.33530				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.04207				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.47829				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.00425				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.83188				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.86660				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.05063				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.82689				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.53000	141.87606	3.53000	114.06009				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.20692				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.66860				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN596 On 24/11/2024 Spot Bond					0.00000	101.20692				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.26997				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.57194				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.91485				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.86660				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.86660				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.13800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.29580				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.10169				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.54953				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.38207				0.00	0	
Total CLN607 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 CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.21674				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.32409	9.32000	100.29911				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	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.28702				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.95992				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.01228				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.17359				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.07155				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.67828				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.96300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.45727				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.91602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.04205				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.20911				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.20841				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.30840				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	94.54800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.25756				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.94000	107.55319	5.94000	107.53580				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.46468				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.59718				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.05000	63.02526	12.05000	84.25770				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	101.12212				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63(On 19/08/2025 Spot Bond			9.03000	103.78761	9.03000	103.76230				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63' On 19/08/2025 Spot Bond					0.00000	101.45795				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63' On 21/05/2021 Spot Bond					0.00000	101.14120				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63' On 09/10/2034 Spot Bond					0.00000	100.66914				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63' On 09/05/2022 Spot Bond					0.00000	100.02848				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63' On 19/08/2025 Spot Bond					0.00000	103.02855				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63(On 21/11/2024 Spot Bond					0.00000	101.16148				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63' On 19/08/2025 Spot Bond					0.00000	101.45122				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63(On 19/02/2022 Spot Bond					0.00000	101.56872				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63(On 12/08/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	101.58579				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64' On 17/10/2023 Spot Bond					0.00000	100.33721				0.00	0	
Total CLN643 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 CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.16797				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.85009				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.20746				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.85159				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.45122				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.10095				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.45122				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.15948				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.45122				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	102.08300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.97039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.63177				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.53366				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.31700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	98.43900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	110.25700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	131.69000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.49996				0.00	180,000,000	90,000,000
Total CLN665 SPOT										0.00	180,000,000	90,000,000
Total For CLN665										0.00	180,000,000	90,000,000
CLN665 On 02/04/2026 Spot Bond					0.00000	100.68444				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.74725				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.73920				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.76572				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67(On 27/02/2023 Spot Bond					0.00000	101.17520				0.00	160,000,000	80,000,00
Total CLN670 SPOT										0.00	160,000,000	80,000,00
Total For CLN670										0.00	160,000,000	80,000,00
CLN67(On 19/08/2025 Spot Bond					0.00000	101.60822				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67(On 09/03/2022 Spot Bond					0.00000	100.97611				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67(On 31/01/2025 Spot Bond			4.10725	141.92971	4.10725	115.30431				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67(On 31/01/2025 Spot Bond			4.10725	141.92971	4.10725	115.30506				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67(On 18/06/2021 Spot Bond					0.00000	101.11732				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	101.64186				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	101.73155				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67(On 02/06/2021 Spot Bond					0.00000	101.87999				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67(On 21/12/2026 Spot Bond					0.00000	100.80027				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	101.44040				0.00	80,000,000	40,000,00
Total CLN680 SPOT										0.00	80,000,000	40,000,00
Total For CLN680										0.00	80,000,000	40,000,00
CLN68(On 19/08/2025 Spot Bond					0.00000	101.67101				0.00	0	
Total CLN681 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 CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.93244				0.00	60,000,000	30,000,000
Total CLN682 SPOT										0.00	60,000,000	30,000,000
Total For CLN682										0.00	60,000,000	30,000,000
CLN682 On 21/06/2023 Spot Bond					0.00000	100.76492				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.78670				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	99.99974				0.00	180,000,000	90,000,000
Total CLN685 SPOT										0.00	180,000,000	90,000,000
Total For CLN685										0.00	180,000,000	90,000,000
CLN685 On 21/06/2023 Spot Bond					0.00000	100.91054				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.93629				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.93603				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.82068				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.68871				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.82074				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.89956				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	100.64844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	93.06344				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.61649				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.04935				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.60975				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.99686				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.01254				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.49535				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.82939				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.49527				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.20004				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.57447				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 19/08/2025 Spot Bond					0.00000	101.77640				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.93441				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.80145				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	82.61300				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.86189				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.84995				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	99.99985				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.80689				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.80689				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.80689				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	81.62902				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.65729				0.00	0	
Total CLN718 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 CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.84142				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.60352				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.93307				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.96931				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.65949				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.74023				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.74023				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.74023				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.75384				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.75384				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.75384				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	84.21990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.28569				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.94181				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	100.85833				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.83788				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.58820				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.61519				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	100.72000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.39278				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.39010				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN742 On 31/03/2032 Spot Bond					0.00000	100.39159				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.19687				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.11169				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.63500	103.11912	7.63500	103.09802				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.92459				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.33000	114.49866	7.33000	114.47602				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			9.48000	112.30106	9.48000	112.27248				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.11000	115.57679	6.11000	115.55768				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			6.76500	105.08001	6.76500	105.06091				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.89000	102.61661	9.89000	102.58955				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			9.98000	101.52800	9.98000	101.50084				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			9.13000	9.13000	9.13000	110.74563				0.00	0	
Total CPV01 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 CPV01									0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.91300			0.00	0	
Total CS003 SPOT									0.00	0	
Total For CS003									0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.82067			0.00	0	
Total DENG85 SPOT									0.00	0	
Total For DENG85									0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.79487			0.00	60,000,000	30,000,000
Total DENG87 SPOT									0.00	60,000,000	30,000,000
Total For DENG87									0.00	60,000,000	30,000,000
DENG8 On 28/09/2023 Spot Bond					0.00000	101.55689			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.73739			0.00	0	
Total DENG91 SPOT									0.00	0	
Total For DENG91									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.22387			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.01036			0.00	0	
Total DNG100 SPOT									0.00	0	
Total For DNG100									0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.82745			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.72593			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.02658			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.88513			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.87740			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.81557				0.00	106,000,000	53,000,00
Total DSY02 SPOT										0.00	106,000,000	53,000,00
Total For DSY02										0.00	106,000,000	53,000,00
DSY03 On 21/11/2024 Spot Bond			8.73000	8.73000	8.73000	104.89938				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.35733				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.86675				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.88000	103.91237	5.88000	103.89572				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.24500	108.32989	6.24500	108.31150		124,900,000,000.00		0.00	20,000,000	378,738,60
Total DV23 SPOT								124,900,000,000.00		0.00	20,000,000	378,738,60
Total For DV23								124,900,000,000.00		0.00	20,000,000	378,738,60
DV23/R On 27/02/2023 Spot Bond			100.00000	32.85969	100.00000	32.78617				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	32.85969	100.00000	32.78617				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.80000	112.04819	5.80000	112.03049				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	102.22002	9.69000	102.19330				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.22002	9.69000	102.19330				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.43000	95.57978	11.43000	95.55044				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	102.31272	10.10000	102.28488				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.31272	10.10000	102.28488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.07554				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.41021				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.45865				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.42795				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.72667				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.23939				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.52278				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.98555				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.92402				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	98.60057				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.47715				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.16564				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.33401				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.17495				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	99.85702				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.84965				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.37500	105.73610	4.37500	105.72354				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.33500	105.14315	5.33500	105.12811				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.24000	111.11671	6.24000	111.09815				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.17000	105.58032	5.17000	105.54260				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.06000	93.35330	5.06000	93.31999				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	133.41328	2.25000	133.37586				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.91000	141.97150	3.91000	141.92551				0.00	0	
Total EL28 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 EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.92200	128.39978	3.92200	128.35792				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.96500	125.77184	3.96500	125.73071				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.81000	109.02225	4.81000	108.98417				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.03000	95.40792	5.03000	95.37395				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	133.41328	2.25000	133.37586				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	149.31873				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	146.93381				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	113.37027				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	112.42299				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	112.68312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	110.99029				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	103.09956				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	104.44263				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	98.83179				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	99.89895				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.05000	102.79915	9.05000	102.77442				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			11.03000	11.03000	11.03000	94.48398				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.38000	11.38000	11.38000	98.48784				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			9.13000	107.72021	9.13000	105.95553				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.13000	9.13000	9.13000	107.06559				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.56000	11.56000	11.56000	81.02655				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			10.51500	10.51500	10.51500	104.74630				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.56000	11.56000	11.56000	99.23080				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.09423				0.00	160,000,000	80,000,000
Total EPF014 SPOT										0.00	160,000,000	80,000,000
Total For EPF014										0.00	160,000,000	80,000,000
EPF015 On 04/06/2023 Spot Bond					0.00000	101.07431				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.91469				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.94129				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.87914				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.89686				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.02181				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.12451				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.02726				0.00	40,000,000	20,000,000
Total EPFC47 SPOT										0.00	40,000,000	20,000,000
Total For EPFC47										0.00	40,000,000	20,000,000
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.88442				0.00	0	
Total EPFC48 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 EPFC48										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	101.00387				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.03248				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.38913				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.99212				0.00	20,000,000	10,000,00
Total EQT005 SPOT										0.00	20,000,000	10,000,00
Total For EQT005										0.00	20,000,000	10,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.18685				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	99.93038				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	99.93373				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	99.92498				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	99.93305				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	99.92966				0.00	100,000,000	50,000,00
Total ERSA25 SPOT										0.00	100,000,000	50,000,00
Total For ERSA25										0.00	100,000,000	50,000,00
ERSA2: On 17/05/2022 Spot Bond					0.00000	99.93485				0.00	66,000,000	33,000,00
Total ERSA26 SPOT										0.00	66,000,000	33,000,00
Total For ERSA26										0.00	66,000,000	33,000,00
ERSA2: On 17/08/2022 Spot Bond					0.00000	99.93644				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.92628				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.59000	110.03159	5.59000	110.01484				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	102.95402	10.00000	102.92628				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.20000	99.47917	8.20000	99.45733				0.00	0	2,680,151,40
Total ES26 SPOT										0.00	0	2,680,151,40
Total For ES26										0.00	0	2,680,151,40
ES26/R On 02/04/2026 Spot Bond			7.85000	100.86628	7.85000	100.84506				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.32000	76.10644	11.36000	75.86955				0.00	0	2,439,324,90
Total ES33 SPOT										0.00	0	2,439,324,90
Total For ES33										0.00	0	2,439,324,90
ES33/R On 15/09/2033 Spot Bond			7.50000	101.18744	7.50000	101.16720				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.80500	74.94288	11.80500	74.91939				0.00	0	3,036,544,80
Total ES42 SPOT										0.00	0	3,036,544,80
Total For ES42										0.00	0	3,036,544,80
ES42/R On 25/04/2042 Spot Bond			8.50000	100.41023	8.50000	100.38740				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	100.96069				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.97811				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.81390				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.34240				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.88913				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.93180				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.92837				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.20230				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.69793				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.90874				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.23208				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			4.83000	4.83000	4.83000	104.70902			193,200,000,000.00		40,000,000	20,000,000
Total FRB14 SPOT									193,200,000,000.00		40,000,000	20,000,000
Total For FRB14									193,200,000,000.00		40,000,000	20,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	102.08869				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB17/JIBAR									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.83380			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.61418			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.83598			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.68059			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.43196			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.19071			0.00	80,000,000	40,000,000
Total FRB26 SPOT									0.00	80,000,000	40,000,000
Total For FRB26									0.00	80,000,000	40,000,000
FRB27 On 03/06/2026 Spot Bond			8.83000	109.94875	8.83000	109.92265			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.95458			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	100.75667			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.03000	101.02677	8.03000	101.00504			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.81500	172.09173	0.81500	172.05024			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.26000	316.46574	2.26000	316.37702		22,600,000,000,000.00	10,000,000,000	10,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRBI23 SPOT									2,600,000,000.00	10,000,000,000	10,000,000,000
Total For FRBI23									2,600,000,000.00	10,000,000,000	10,000,000,000
FRBI25 On 31/01/2025 Spot Bond			2.37500	2.37500	2.37500	150.81365			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.70000	195.63513	3.70000	195.57276			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.06000	4.06000	4.06000	104.04360			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	211.23477			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.53000	85.39400	5.53000	85.36259			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.26000	90.68620	5.26000	90.65336			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.28000	6.28000	6.28000	80.89458			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.36000	6.36000	6.36000	80.10302			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC107 SPOT									0.00	0	
Total For FRC107									0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.71000	3.71000	3.71000	143.87507			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC18: On 06/08/2023 Spot Bond					0.00000	94.81430				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.87000	170.81336	1.87000	170.76723				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.73000	169.78320	2.73000	169.73338				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	99.98129				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.91099				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.11239				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.22900				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.87095				0.00	0	
Total FRC267 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 FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.19486				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.67285				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.17234				0.00	40,000,000	20,000,000
Total FRC279 SPOT										0.00	40,000,000	20,000,000
Total For FRC279										0.00	40,000,000	20,000,000
FRC28 On 20/12/2023 Spot Bond					0.00000	100.88882				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.64354				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.01907				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.82975				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.70434				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.77583				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.99483				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	99.97086				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	99.97032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.02474				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.81704				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.43119				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC300 On 31/05/2024 Spot Bond					0.00000	101.41261				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC300 On 06/11/2023 Spot Bond					0.00000	100.11137				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC300 On 27/02/2023 Spot Bond					0.00000	101.05204				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC300 On 31/05/2024 Spot Bond					0.00000	102.11097				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC300 On 20/06/2024 Spot Bond					0.00000	100.75946				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.87239				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.95677				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC310 On 13/10/2026 Spot Bond					0.00000	99.33206				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 15/09/2033 Spot Bond					0.00000	100.97882				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.19748				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	98.52151				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	100.95660				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	100.97846				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	100.88175				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	100.53274				0.00	76,000,000	38,000,00
Total FRC325 SPOT										0.00	76,000,000	38,000,00
Total For FRC325										0.00	76,000,000	38,000,00
FRC32(On 20/12/2022 Spot Bond					0.00000	101.25883				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32(On 30/09/2022 Spot Bond					0.00000	100.59610				0.00	40,000,000	20,000,00
Total FRC327 SPOT										0.00	40,000,000	20,000,00
Total For FRC327										0.00	40,000,000	20,000,00
FRC32(On 27/12/2022 Spot Bond					0.00000	101.09465				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	100.08818				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	100.39820				0.00	0	
Total FRC330 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 FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.28979				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 13/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.60174				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 09/06/2021 Spot Bond					0.00000	101.00051				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.51963				0.00	68,000,000	34,000,00
Total FRC339 SPOT										0.00	68,000,000	34,000,00
Total For FRC339										0.00	68,000,000	34,000,00
FRC34: On 20/02/2024 Spot Bond					0.00000	101.70942				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.13062				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 17/08/2021 Spot Bond					0.00000	101.12231				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.79349				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.42746				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 03/08/2021 Spot Bond					0.00000	100.13349				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.02708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.14276				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.22243				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.21107				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	100.19175				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.26934				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.66810				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.21431				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.66874				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.21463				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.20963				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.21224				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/01/2022 Spot Bond					0.00000	100.15430				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.32160				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.20446				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.20187				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.64228				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.98064				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.60519				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.63730				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.51000	2.51000	2.51000	169.99684				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.45000	2.45000	2.45000	170.06880				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.43000	2.43000	2.43000	170.09280				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.56000	98.59912	4.56000	98.56548				0.00	0	
Total FRI33 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 Interc
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.96000	106.53341	4.96000	106.49569				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.41454				0.00	44,000,000	22,000,000
Total FRJ022 SPOT										0.00	44,000,000	22,000,000
Total For FRJ022										0.00	44,000,000	22,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.02685				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.66778				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.36247				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.02203				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.24560				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.00043				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.69242				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.30725				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.44800	4.44800	4.44800	94.05876				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS100 On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	107.60230				0.00	0	

Contract 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	99.74734				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.26183				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.02000	105.71235	5.02000	105.67473				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.86000	214.40070	4.86000	214.32552				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.16000	103.82600	5.16000	103.78868				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	213.70298				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.26000	146.21655	3.26000	146.17151				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	125.59616	3.70500	125.55596				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.96000	106.53341	4.96000	106.49569				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.01000	211.30971	5.01000	211.23477				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.06000	210.29145	5.06000	210.21659				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			2.79000	119.21384	2.79000	148.61576				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.09000	209.68339	5.09000	209.60859				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.16000	103.82600	5.16000	103.78868				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.45000	186.79032	4.45000	186.72703				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.91000	94.38852	5.91000	94.35268				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.34000	188.05859	4.34000	187.99542				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.40000	187.36559	4.40000	187.30236				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.60000	199.66806	5.60000	199.59411				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.86000	94.98425	5.86000	94.94833				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.16000	5.16000	5.16000	103.78868				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.14000	104.09298	5.14000	104.05561				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.21000	189.57013	4.21000	189.50711				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			5.37000	204.11051	5.37000	204.03618				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.34000	188.05859	4.34000	187.99542				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.34000	188.05859	4.34000	187.99542				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.63000	184.73594	4.63000	184.67247				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.56000	144.68160	3.56000	144.63585				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.57000	171.17522	1.57000	171.13040				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.69000	184.05689	4.69000	183.99334				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.73000	183.60578	4.73000	183.54218				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.53000	144.83424	3.53000	144.78857				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.20500	189.62853	4.20500	189.56551				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.74000	4.74000	4.74000	183.42960				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	18.97354				0.00	0	

Contract 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	5.79085				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.38768				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.42644				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.85913				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.74365				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	159.26248				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	177.20496				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	147.36484				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	163.87268				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	38.97836				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.09697				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.11113				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	99.99988				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.14983				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	100.43800				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.20942				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.68452				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.02909				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	100.79349				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	100.32131				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS22 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	99.96925				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	101.11466				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	107.89313				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	108.02425				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	103.35485				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.33211				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.61040				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	

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 ₄ On 29/12/2025 Spot Bond					0.00000	103.04751				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 ₅ On 20/12/2021 Spot Bond					0.00000	100.52093				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 ₆ On 19/01/2024 Spot Bond					0.00000	100.58107				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 ₇ 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 ₈ 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 ₀ 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 ₁ On 31/01/2022 Spot Bond					0.00000	100.15430				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 ₂ On 31/01/2022 Spot Bond					0.00000	100.15462				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 ₃ On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 ₄ On 31/01/2022 Spot Bond					0.00000	100.15365				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 ₅ On 02/03/2024 Spot Bond					0.00000	100.98113				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 ₆ On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 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 FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	98.99751				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.57241				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.14686				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.86631				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.06000	2.06000	2.06000	317.87541				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.80000	319.92244	1.80000	319.83675				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.80000	1.80000	1.80000	319.83675				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.81000	172.09783	0.81000	172.05638				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.81000	172.09783	0.81000	172.05638				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.12282				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.86000	99.27889	4.86000	99.24402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.38000	70.63623	4.38000	106.28229				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.68000	2.68000	2.68000	149.19468				0.00	0	500,000,00
Total FRS85 SPOT										0.00	0	500,000,00
Total For FRS85										0.00	0	500,000,00
FRS87 On 31/01/2025 Spot Bond			2.96000	2.96000	2.96000	147.72622				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.86000	2.86000	2.86000	311.93502				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.71000	4.71000	4.71000	106.71923		1,305,612,000,000.00			277,200,000	138,600,00
Total FRX23 SPOT								1,305,612,000,000.00			277,200,000	138,600,00
Total For FRX23								1,305,612,000,000.00			277,200,000	138,600,00
FRX24 On 10/12/2024 Spot Bond			6.08000	119.34967	6.08000	119.33002		851,200,000,000.00			140,000,000	70,000,00
Total FRX24 SPOT								851,200,000,000.00			140,000,000	70,000,00
Total For FRX24								851,200,000,000.00			140,000,000	70,000,00
FRX25 On 26/07/2025 Spot Bond			6.63000	114.14948	6.63000	114.12892			0.00		0	
Total FRX25 SPOT									0.00		0	
Total For FRX25									0.00		0	
FRX26 On 01/10/2026 Spot Bond			7.16000	111.38145	7.16000	111.36004			0.00		0	17,869,30
Total FRX26 SPOT									0.00		0	17,869,30
Total For FRX26									0.00		0	17,869,30
FRX27 On 07/03/2027 Spot Bond			7.43000	114.68139	7.43000	114.65866			0.00		0	
Total FRX27 SPOT									0.00		0	
Total For FRX27									0.00		0	
FRX28 On 26/07/2028 Spot Bond			7.64000	116.51574	7.64000	116.49161			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			8.96500	107.40089	8.96500	107.37488			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			9.11000	104.58869	9.11000	104.56296			182,200,000,000.00	20,000,000	10,000,00
Total FRX31 SPOT									182,200,000,000.00	20,000,000	10,000,00
Total For FRX31									182,200,000,000.00	20,000,000	10,000,00
FRX32 On 31/03/2032 Spot Bond			9.24000	109.88400	9.24000	109.85689			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.88500	76.21543	10.88500	76.19336			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.93525			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.38164			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.09191			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.97732			0.00	0	
Total FS7A1 SPOT									0.00	0	
Total For FS7A1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.03784			0.00	80,000,000	40,000,00
Total FS7A2 SPOT									0.00	80,000,000	40,000,00
Total For FS7A2									0.00	80,000,000	40,000,00
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.07459			0.00	80,000,000	40,000,00
Total FS7A3 SPOT									0.00	80,000,000	40,000,00
Total For FS7A3									0.00	80,000,000	40,000,00
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.08539			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.27448			0.00	0	
Total GBL04 SPOT									0.00	0	
Total For GBL04									0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.64977			0.00	0	
Total GBL05 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 GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.02351				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.30257				0.00	140,000,000	70,000,00
Total GH5A21 SPOT										0.00	140,000,000	70,000,00
Total For GH5A21										0.00	140,000,000	70,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.07336				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.35837				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.36637				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.66000	112.34808	3.66000	112.31232				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.81360				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	99.98883				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.11713				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.42226				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.78000	110.48448	5.78000	110.46729				0.00	0	1,000,000,00
Total GRT17 SPOT										0.00	0	1,000,000,00
Total For GRT17										0.00	0	1,000,000,00
GRT19 On 14/03/2022 Spot Bond					0.00000	101.45227				0.00	68,000,000	34,000,00

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 GRT19 SPOT										0.00	68,000,000	34,000,000
Total For GRT19										0.00	68,000,000	34,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.35010				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.78000	103.55605	8.78000	103.53175				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.37428				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.41160				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.84346				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.24734				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.79467				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.36785				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.82724				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.86157				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.30252				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT31 On 28/02/2024 Spot Bond					0.00000	101.00227				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.73898				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.61902				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.87173				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.91855				0.00	60,000,000	30,000,00
Total GRT36 SPOT										0.00	60,000,000	30,000,00
Total For GRT36										0.00	60,000,000	30,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.61688				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.17645				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.73826				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	98.76483				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.89092				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.88469				0.00	120,000,000	60,000,00
Total GRT45 SPOT										0.00	120,000,000	60,000,00
Total For GRT45										0.00	120,000,000	60,000,00
GRT46 On 24/06/2021 Spot Bond					0.00000	100.75130				0.00	0	
Total GRT46 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 GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.29252				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.31639				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.63531				0.00	100,000,000	50,000,00
Total H10T1 SPOT										0.00	100,000,000	50,000,00
Total For H10T1										0.00	100,000,000	50,000,00
H10T2 On 30/09/2022 Spot Bond					0.00000	100.63937				0.00	120,000,000	60,000,00
Total H10T2 SPOT										0.00	120,000,000	60,000,00
Total For H10T2										0.00	120,000,000	60,000,00
H10T3 On 28/10/2021 Spot Bond					0.00000	100.54954				0.00	100,000,000	50,000,00
Total H10T3 SPOT										0.00	100,000,000	50,000,00
Total For H10T3										0.00	100,000,000	50,000,00
H10T4 On 23/02/2023 Spot Bond					0.00000	102.11651				0.00	100,000,000	50,000,00
Total H10T4 SPOT										0.00	100,000,000	50,000,00
Total For H10T4										0.00	100,000,000	50,000,00
H12T1 On 28/09/2021 Spot Bond					0.00000	100.55714				0.00	80,000,000	40,000,00
Total H12T1 SPOT										0.00	80,000,000	40,000,00
Total For H12T1										0.00	80,000,000	40,000,00
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.01805				0.00	120,000,000	60,000,00
Total HC5T4 SPOT										0.00	120,000,000	60,000,00
Total For HC5T4										0.00	120,000,000	60,000,00
HILB07 On 11/07/2021 Spot Bond					0.00000	100.28995				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.89395				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.06344				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.50082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.13123				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.99344				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.97659				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.65916				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.61907				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.60769				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.40000	315.42309	2.40000	315.33343				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.75000	2.75000	2.75000	319.94062				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.01500	104.17403	10.01500	104.14591				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.89000	76.99208	4.89000	98.20909				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.46000	87.71087	11.46000	87.68387			137,520,000,000,000.00	12,000,000,000	31,000,000,000	
Total HWAY34 SPOT									137,520,000,000,000.00	12,000,000,000	31,000,000,000	
Total For HWAY34									137,520,000,000,000.00	12,000,000,000	31,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.62654	100.00000	11.60052				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.50000	86.99989	11.50000	86.97302			138,000,000,000,000.00	12,000,000,000	11,020,000,000	
Total HWAY35 SPOT									18,000,000,000,000.00	12,000,000,000	11,020,000,000	
Total For HWAY35									18,000,000,000,000.00	12,000,000,000	11,020,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.62542	100.00000	11.59941			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	100.52487			0.00	100,000,000	15,050,000,000	
Total HWF11 SPOT									0.00	100,000,000	15,050,000,000	
Total For HWF11									0.00	100,000,000	15,050,000,000	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.32934			0.00	320,000,000	160,000,000	
Total HWF12 SPOT									0.00	320,000,000	160,000,000	
Total For HWF12									0.00	320,000,000	160,000,000	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.01215			0.00	0		
Total HWF13 SPOT									0.00	0		
Total For HWF13									0.00	0		
I2025 On 31/01/2025 Spot Bond			2.15500	152.03640	2.11000	152.23694			539,754,170,091,000.00	250,465,972,200	389,699,497,500	
Total I2025 SPOT									19,754,170,091,000.00	250,465,972,200	389,699,497,500	
Total For I2025									19,754,170,091,000.00	250,465,972,200	389,699,497,500	
I2029 On 31/03/2029 Spot Bond			3.19000	110.78023	3.19000	110.74642			166,167,133,814,000.00	52,090,010,600	225,775,916,800	
Total I2029 SPOT									16,167,133,814,000.00	52,090,010,600	225,775,916,800	
Total For I2029									16,167,133,814,000.00	52,090,010,600	225,775,916,800	
I2033 On 28/02/2033 Spot Bond			4.06000	103.74268	4.06000	103.70866			70,854,132,608,000.00	17,451,756,800	173,852,147,000	
Total I2033 SPOT									70,854,132,608,000.00	17,451,756,800	173,852,147,000	
Total For I2033									70,854,132,608,000.00	17,451,756,800	173,852,147,000	
I2038 On 31/01/2038 Spot Bond			4.26000	116.70239	4.26000	116.66327			21,937,606,980,000.00	5,149,673,000	380,621,032,000	
Total I2038 SPOT									21,937,606,980,000.00	5,149,673,000	380,621,032,000	
Total For I2038									21,937,606,980,000.00	5,149,673,000	380,621,032,000	
I2046 On 31/03/2046 Spot Bond			4.27000	105.06185	4.27000	105.02676			61,372,166,856,000.00	14,372,872,800	467,515,268,100	
Total I2046 SPOT									61,372,166,856,000.00	14,372,872,800	467,515,268,100	
Total For I2046									61,372,166,856,000.00	14,372,872,800	467,515,268,100	
I2050 On 31/12/2050 Spot Bond			4.25000	108.71803	4.26000	108.47997			113,696,303,450,000.00	26,752,071,400	320,150,737,500	
Total I2050 SPOT									113,696,303,450,000.00	26,752,071,400	320,150,737,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										13,696,303,450,000.00	26,752,071,400	320,150,737,50
IBL101 On 24/05/2022 Spot Bond			5.64500	5.64500	5.64500	107.62877				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.75398				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.52000	314.53284	2.52000	314.44240				0.00	0	400,000,00
Total IBL109 SPOT										0.00	0	400,000,00
Total For IBL109										0.00	0	400,000,00
IBL113 On 21/05/2021 Spot Bond					0.00000	99.88745				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	99.99290				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.88182				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.93513				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.25414				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.97405				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.42609				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.08474				0.00	78,000,000	39,000,00
Total IBL129 SPOT										0.00	78,000,000	39,000,00
Total For IBL129										0.00	78,000,000	39,000,00
IBL130 On 22/07/2022 Spot Bond					0.00000	100.39626				0.00	70,000,000	35,000,00

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 IBL130 SPOT										0.00	70,000,000	35,000,000
Total For IBL130										0.00	70,000,000	35,000,000
IBL132 On 12/08/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.04313				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.47762				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.17348				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.84284				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.99367				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.92869				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.90055				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.90107				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.77316				0.00	0	100,000,000
Total IBL145 SPOT										0.00	0	100,000,000
Total For IBL145										0.00	0	100,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.57144				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL148 On 25/08/2023 Spot Bond					0.00000	100.94247				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.98402				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.05376				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.91547				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.28841				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.26355				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.27203				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.02784				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.08159				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.91699				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.39212				0.00	0	
Total IBL162 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 IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.40602				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.18112				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.89000	0.89000	0.89000	171.95849				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.30000	112.28295	6.30000	112.26370				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.26946				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.21000	171.61119	1.21000	171.56795				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.72000	112.45395	4.72000	112.43946				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	99.90226				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.53000	99.91320	4.53000	99.90081				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.23728				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.26608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.67527				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.03000	109.07279	8.03000	109.04906				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.93000	107.88279	9.93000	108.12166				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.01213				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.60000	114.27287	8.60000	114.24644				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.23737				0.00	40,000,000	20,000,000
Total IDCG13 SPOT										0.00	40,000,000	20,000,000
Total For IDCG13										0.00	40,000,000	20,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.99994				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.81877				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.43253				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.02731				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.83862				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/03/2024 Spot Bond					0.00000	99.35603				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.76170				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.22484				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.30479				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.85800				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.48000	107.50827	7.48000	107.48659				0.00	0	
Total IFC01 SPOT										0.00	0	
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	100.77212				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.78948				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.00517				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.47248				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.10177				0.00	0	
Total INLV07 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 INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.42011				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.86683				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.75264				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.76625				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.52359				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.19529				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.10537				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.40339				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.02730				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.02763				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.71018				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.10884				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.62922				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.91346				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	40,000,000,000	28,500,000,00	
Total IPFC34 SPOT									10,000,000,000,000.00	40,000,000,000	28,500,000,00	
Total For IPFC34									10,000,000,000,000.00	40,000,000,000	28,500,000,00	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.32001				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.77255	2.75000	100.76495				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.10000	179.49220	5.10000	179.42827				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.57055				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	100.89901				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.09912				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.31000	3.31000	3.31000	169.04214				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV040 On 29/09/2021 Spot Bond					0.00000	102.04235				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.66000	102.98094	7.66000	102.95995				0.00	0	800,000,00
Total IV041 SPOT										0.00	0	800,000,00
Total For IV041										0.00	0	800,000,00
IV042 On 18/11/2021 Spot Bond					0.00000	101.12422				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.66500	7.66500	7.66500	102.13709				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.25936				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.81000	170.88563	1.81000	170.83975				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.57409				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.95111				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.00000	180.59350	5.00000	180.52966				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.65695				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.83000	102.48557	10.83000	102.45581				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.14500	107.22935	6.14500	107.21152				0.00	0	
Total IVC094 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 IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.73181				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.74974				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.73779				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	99.90608				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.79500	99.90483	5.79500	99.88899				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.95041				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.91556				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.29941				0.00	60,000,000	30,000,00
Total IVC135 SPOT										0.00	60,000,000	30,000,00
Total For IVC135										0.00	60,000,000	30,000,00
IVC136 On 22/08/2021 Spot Bond					0.00000	101.47972				0.00	100,000,000	50,000,00
Total IVC136 SPOT										0.00	100,000,000	50,000,00
Total For IVC136										0.00	100,000,000	50,000,00
IVC137 On 29/08/2021 Spot Bond					0.00000	101.18961				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.82657				0.00	80,000,000	40,000,00
Total IVC140 SPOT										0.00	80,000,000	40,000,00
Total For IVC140										0.00	80,000,000	40,000,00
IVC144 On 03/12/2021 Spot Bond					0.00000	101.04207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.50316				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.57577				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.72539				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.26751				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.23079				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.18678				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	101.22936				0.00	110,000,000	55,000,00
Total IVC159 SPOT										0.00	110,000,000	55,000,00
Total For IVC159										0.00	110,000,000	55,000,00
IVC163 On 17/03/2022 Spot Bond					0.00000	100.88217				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.77241				0.00	132,000,000	66,000,00
Total IVC165 SPOT										0.00	132,000,000	66,000,00
Total For IVC165										0.00	132,000,000	66,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC173 On 17/07/2021 Spot Bond					0.00000	100.39761				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.03078				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.63011				0.00	100,000,000	50,000,00
Total IVC177 SPOT										0.00	100,000,000	50,000,00
Total For IVC177										0.00	100,000,000	50,000,00
IVC178 On 09/07/2023 Spot Bond					0.00000	100.54441				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.01247				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.99996				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.92946				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.79706				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.89579	7.40000	102.87524				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.06105				0.00	200,000,000	100,000,00
Total IVC187 SPOT										0.00	200,000,000	100,000,00
Total For IVC187										0.00	200,000,000	100,000,00
IVC188 On 02/12/2021 Spot Bond					0.00000	101.20223				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.92652				0.00	0	
Total IVC189 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 IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.87144				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.93511				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.85951				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.78403				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.70866				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.64619				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.62416				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.54713				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.47022				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.39343				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.15000	4.15000	4.15000	99.30000				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.15000	4.15000	4.15000	99.14329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.15000	4.15000	4.15000	99.06512				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.15000	4.15000	4.15000	98.98708				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										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	100.96369				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.87630				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.63000	102.48975	5.63000	102.47434			281,500,000,000.00	50,000,000	25,000,000	
Total KAP007 SPOT									281,500,000,000.00	50,000,000	25,000,000	
Total For KAP007									281,500,000,000.00	50,000,000	25,000,000	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.19460				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.14134				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.34146				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.07869				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.91205				0.00	140,000,000	70,000,000
Total KAP016 SPOT										0.00	140,000,000	70,000,000
Total For KAP016										0.00	140,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	100.82269				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.44326				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.65734				0.00	90,800,000	45,400,000
Total KAP11 SPOT										0.00	90,800,000	45,400,000
Total For KAP11										0.00	90,800,000	45,400,000
KW01 On 31/10/2027 Spot Bond			8.57000	124.55366	8.57000	124.52527				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.14878				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.98460				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.61000	108.01664	6.61000	107.99735				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.07737				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.63000	105.72659	8.63000	105.70219				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.85913				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.08500	92.89412	12.08500	92.86401				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.68000	104.24080	9.68000	104.21373				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	98.06533				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.41650				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.02866				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.58299				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.37593				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.94301				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.95317				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.76002				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.14000	106.41793	6.14000	106.40036				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.64234				0.00	80,000,000	205,183,00
Total LGL07 SPOT										0.00	80,000,000	205,183,00
Total For LGL07										0.00	80,000,000	205,183,00
LGL08 On 28/02/2023 Spot Bond					0.00000	102.06848				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.70230				0.00	1,350,000,000	1,350,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL09 SPOT										0.00	1,350,000,000	1,350,000,000
Total For LGL09										0.00	1,350,000,000	1,350,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.84786				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.08417				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.97412				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	102.03142				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.25473				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.57582				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.61743				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.45819				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.89022				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.88696				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	99.90452				0.00	100,000,000	506,000,000
Total MBF059 SPOT										0.00	100,000,000	506,000,000
Total For MBF059										0.00	100,000,000	506,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 On 17/08/2021 Spot Bond					0.00000	100.11323				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.08815				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.01353				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.81424				0.00	100,000,000	50,000,00
Total MBF066 SPOT										0.00	100,000,000	50,000,00
Total For MBF066										0.00	100,000,000	50,000,00
MBF06 On 17/11/2021 Spot Bond					0.00000	99.94593				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.94116				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.93633				0.00	80,000,000	40,000,00
Total MBP038 SPOT										0.00	80,000,000	40,000,00
Total For MBP038										0.00	80,000,000	40,000,00
MBP04 On 23/02/2023 Spot Bond					0.00000	101.06271				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.19305				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.75039				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.03946				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.36268				0.00	80,000,000	40,000,00
Total MBP046 SPOT										0.00	80,000,000	40,000,00

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 MBP046										0.00	80,000,000	40,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.99193				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.58235				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.59433				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.43485				0.00	300,000,000	150,000,000
Total MBP050 SPOT										0.00	300,000,000	150,000,000
Total For MBP050										0.00	300,000,000	150,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.90666				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.61639				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.51000	7.51000	7.51000	116.33829				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.43000	109.16641	5.43000	109.15025				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	101.84817				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.37923				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.71120				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.13000	109.03785	8.13000	109.01397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.32128				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.38000	99.07296	8.38000	99.05378				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.45918				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.48998				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.09982				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.95570				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.49067				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.19201				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.02625				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.02728				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.78569				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN17 On 30/05/2024 Spot Bond					0.00000	99.98323				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.22783				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.95907				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.78328				0.00	300,000,000	150,000,000
Total MTN20 SPOT										0.00	300,000,000	150,000,000
Total For MTN20										0.00	300,000,000	150,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	102.05356				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.22333				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.08000	103.08845	8.08000	103.06590				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.24083				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	99.82665				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.82665				0.00	0	
Total MWAR04 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 MWAR04										0.00	0	
MWAR04 On 22/11/2023 Spot Bond					0.00000	99.81370				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR05 On 22/02/2024 Spot Bond					0.00000	99.81364				0.00	80,000,000	40,000,000
Total MWAR06 SPOT										0.00	80,000,000	40,000,000
Total For MWAR06										0.00	80,000,000	40,000,000
N6C26 On 21/03/2026 Spot Bond					0.00000	101.51446				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.31803				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.80720				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.03848				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.76384				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.70227				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.90235				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.07226				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.22838				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.61000	103.66690	5.61000	103.65105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.23000	110.61875	6.23000	110.59999				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.01000	109.04352	9.01000	109.01697				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.27628				0.00	40,000,000	20,000,00
Total NBG01G SPOT										0.00	40,000,000	20,000,00
Total For NBG01G										0.00	40,000,000	20,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.30482				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.17253				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.42595				0.00	70,000,000	35,000,00
Total NBG04G SPOT										0.00	70,000,000	35,000,00
Total For NBG04G										0.00	70,000,000	35,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	100.22202				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.79500	111.64377	5.79500	111.62645				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.68000	104.07122	4.68000	104.05794				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.09500	104.87652	5.09500	104.86195				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.38000	112.39590	6.38000	112.37640			3,325,256,000,000.00		521,200,000	260,600,00
Total NBK16A SPOT									3,325,256,000,000.00		521,200,000	260,600,00
Total For NBK16A									3,325,256,000,000.00		521,200,000	260,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK17/On 22/04/2026 Spot Bond			7.58000	110.18203	7.58000	110.15963				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19/On 01/06/2022 Spot Bond			5.62500	108.35754	5.62500	108.34103				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/On 01/06/2026 Spot Bond			6.92000	119.08980	6.92000	119.06755				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20/On 25/06/2021 Spot Bond					0.00000	100.70938				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21/On 21/07/2027 Spot Bond			7.93000	116.27422	7.93000	116.24924				0.00	0	10,000,00
Total NBK21A SPOT										0.00	0	10,000,00
Total For NBK21A										0.00	0	10,000,00
NBK22/On 19/11/2022 Spot Bond			4.72000	112.60850	4.72000	112.59399				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			6.61500	120.83204	6.61500	120.81031				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.65500	121.86882	7.65500	121.84354				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24/On 11/02/2022 Spot Bond					0.00000	100.01317				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.20500	5.20500	5.20500	111.55775				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/On 12/02/2025 Spot Bond					0.00000	102.95582				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	28.51132	100.00000	28.44856				0.00	0	
Total NBK26A 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 NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.16611			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.84000	113.54831	7.84000	113.52459			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.12500	112.89423	5.12500	112.87845		3,075,000,000,000.00	600,000,000	300,000,000	
Total NBK28A SPOT								3,075,000,000,000.00	600,000,000	300,000,000	
Total For NBK28A								3,075,000,000,000.00	600,000,000	300,000,000	
NBK29I On 31/07/2026 Spot Bond			7.00000	118.01864	7.00000	117.99621			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30I On 20/02/2024 Spot Bond			5.58000	112.35677	5.58000	112.33969			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.25500	109.67820	5.25500	109.66275			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.40702			0.00	200,000,000	100,000,000
Total NBK31B SPOT									0.00	200,000,000	100,000,000
Total For NBK31B									0.00	200,000,000	100,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total NBK34B SPOT									0.00	0	
Total For NBK34B									0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.83874			0.00	76,000,000	38,000,000
Total NBK35B SPOT									0.00	76,000,000	38,000,000
Total For NBK35B									0.00	76,000,000	38,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	101.49912			0.00	470,000,000	470,000,000
Total NBK36B SPOT									0.00	470,000,000	470,000,000
Total For NBK36B									0.00	470,000,000	470,000,000
NBK38I On 02/08/2021 Spot Bond					0.00000	100.37698			0.00	0	
Total NBK38B SPOT									0.00	0	
Total For NBK38B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.80500	9.80500	9.80500	72.33110			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.28104				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.86146				0.00	60,000,000	30,000,00
Total NBK42B SPOT										0.00	60,000,000	30,000,00
Total For NBK42B										0.00	60,000,000	30,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	103.02891				0.00	42,000,000	151,000,00
Total NBK43B SPOT										0.00	42,000,000	151,000,00
Total For NBK43B										0.00	42,000,000	151,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.81655				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.92783				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.32188				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.08500				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.74611				0.00	80,000,000	40,000,00
Total NBK49B SPOT										0.00	80,000,000	40,000,00
Total For NBK49B										0.00	80,000,000	40,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.04284				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.39601				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.59865				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK53I On 21/02/2026 Spot Bond					0.00000	101.63746				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.15497				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.26403				0.00	20,000,000,000	10,000,000,000
Total NBKB55 SPOT										0.00	20,000,000,000	10,000,000,000
Total For NBKB55										0.00	20,000,000,000	10,000,000,000
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.12583				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.21663				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.51030				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.19633				0.00	160,000,000	80,000,000
Total NBKB59 SPOT										0.00	160,000,000	80,000,000
Total For NBKB59										0.00	160,000,000	80,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.47458				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.06908				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.36166				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.39086				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.79356				0.00	0	
Total NCLN82 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 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			8.97500	105.70026	8.97500	105.67504				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.78675				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.01000	105.16749	9.01000	105.14231				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.79356				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.80433				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.81794				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.44532				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.02367				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.93826				0.00	217,800,000	108,900,000
Total NGL01 SPOT										0.00	217,800,000	108,900,000
Total For NGL01										0.00	217,800,000	108,900,000
NGL01 On 01/07/2025 Spot Bond					0.00000	101.33026				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL02 On 15/03/2022 Spot Bond					0.00000	103.17658				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.67370				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.29726				0.00	3,535,000,000	3,535,000,000
Total NGL04 SPOT										0.00	3,535,000,000	3,535,000,000
Total For NGL04										0.00	3,535,000,000	3,535,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.46884				0.00	0	300,000,000
Total NGL05 SPOT										0.00	0	300,000,000
Total For NGL05										0.00	0	300,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.32590				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.28924				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.18382				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1A On 01/07/2022 Spot Bond					0.00000	104.50986				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.65241				0.00	3,600,000,000	2,500,000,000
Total NGLT1B SPOT										0.00	3,600,000,000	2,500,000,000
Total For NGLT1B										0.00	3,600,000,000	2,500,000,000
NGT103 On 25/03/2024 Spot Bond					0.00000	104.07029				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT104 On 15/01/2025 Spot Bond					0.00000	103.67100				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT105 On 22/05/2025 Spot Bond					0.00000	102.38682				0.00	0	
Total NGT105 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 NGT105									0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.33757			0.00	0	
Total NGT106 SPOT									0.00	0	
Total For NGT106									0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.52192			0.00	0	
Total NGT107 SPOT									0.00	0	
Total For NGT107									0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.94992			0.00	0	
Total NGT108 SPOT									0.00	0	
Total For NGT108									0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	99.96302	13.50000	100.00000			0.00	0	
Total NHM002 SPOT									0.00	0	
Total For NHM002									0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.16557			0.00	120,000,000	60,000,00
Total NHM007 SPOT									0.00	120,000,000	60,000,00
Total For NHM007									0.00	120,000,000	60,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	100.33108			0.00	0	
Total NHM009 SPOT									0.00	0	
Total For NHM009									0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.25768			0.00	100,000,000	50,000,00
Total NHM011 SPOT									0.00	100,000,000	50,000,00
Total For NHM011									0.00	100,000,000	50,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	101.96792			0.00	0	
Total NHM012 SPOT									0.00	0	
Total For NHM012									0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.12901			0.00	0	
Total NHM014 SPOT									0.00	0	
Total For NHM014									0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.11628			0.00	0	
Total NHM015 SPOT									0.00	0	
Total For NHM015									0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.02020			0.00	0	
Total NHM016 SPOT									0.00	0	
Total For NHM016									0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.46408			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.56986				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.54451				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.06000	5.06000	5.06000	210.21659				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.71000	3.71000	3.71000	195.45172				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.86500	2.86500	2.86500	148.22254				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.49000	3.49000	3.49000	108.38198				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.01000	5.01000	5.01000	105.81104				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.97000	2.97000	2.97000	147.67409				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	197.52080	3.45000	197.45904				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.36000	3.36000	3.36000	145.65752				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB14 On 31/03/2028 Spot Bond			3.35500	3.35500	3.35500	199.80126				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.50000	198.07360	3.50000	198.01153				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.12500	104.29375	5.12500	104.25635				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.32120				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.94840				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.93247				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.79590				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.56250				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.70030				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21960				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.19286				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.50002				0.00	0	
Total NN034 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 NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.48830				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	125.80600				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.05467				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.82335				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.44340				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	144.05900				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.98282				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	143.84860				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	142.88080				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.93350				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	130.16340				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.18133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.21099				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.61559				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.65593				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.98342				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.20447				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.16040				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	109.29000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	107.61000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	111.10000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	109.83000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	109.00680				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	110.27130				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	99.92523				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.79102				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.36360				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 10/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.02301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/05/2021 Spot Bond					0.00000	101.06810				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.79624				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF02 On 09/07/2021 Spot Bond					0.00000	101.15693				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	97.51672				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	110.27130				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	100.28819				0.00	0	
Total NNF030 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 NNF030										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	97.99056				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 06/08/2021 Spot Bond					0.00000	100.07890				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.63410				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.75460				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	132.41711				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.67232				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.19302				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.19525				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.11950				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.90489				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.99790				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.28170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.22760				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.00200				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.17418				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.03436				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.30000	108.62867	6.30000	108.61037				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.65000	199.58068	2.65000	199.52261				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.28000	121.37514	9.28000	121.34490				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.84524	100.00000	17.80553				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.10499				0.00	0	30,000,00
Total NTC21 SPOT										0.00	0	30,000,00
Total For NTC21										0.00	0	30,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	99.95537				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.10117				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NTC26 On 07/12/2023 Spot Bond					0.00000	100.62429			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.84866			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.86023			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.86431			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	100.95789			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.31477			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	100.81016			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.47259			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			5.47000	105.50558	5.47000	105.49010		437,600,000,000.00	80,000,000	40,000,00	
Total OML06 SPOT								437,600,000,000.00	80,000,000	40,000,00	
Total For OML06								437,600,000,000.00	80,000,000	40,000,00	
OML07 On 19/03/2025 Spot Bond			7.19000	114.08718	7.19000	114.06529		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			5.66000	108.41738	5.66000	108.40094		0.00	0		
Total OML09 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.51500	115.80063	7.51500	115.77743				0.00	0	850,000,00
Total OML10 SPOT										0.00	0	850,000,00
Total For OML10										0.00	0	850,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.89216				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.28130				0.00	100,000,000	50,000,00
Total OML12 SPOT										0.00	100,000,000	50,000,00
Total For OML12										0.00	100,000,000	50,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.15525				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.24321				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.10205				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.10555				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.13584				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.50080				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.09483				0.00	40,000,000	20,000,00
Total PMM55 SPOT										0.00	40,000,000	20,000,00
Total For PMM55										0.00	40,000,000	20,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	101.18261				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.33384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.35544			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.37704			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.23500	118.94193	7.23000	118.94350			577,792,693,737,500.00	3,949,936,792,500	2,993,419,263,90
Total R186 SPOT									7,792,693,737,500.00	949,936,792,500	993,419,263,90
Total For R186									7,792,693,737,500.00	949,936,792,500	993,419,263,90
R197 On 07/12/2023 Spot Bond			1.45000	322.58453	1.45000	322.50118			1,436,383,340,000.00	990,609,200	138,347,400,20
Total R197 SPOT									1,436,383,340,000.00	990,609,200	138,347,400,20
Total For R197									1,436,383,340,000.00	990,609,200	138,347,400,20
R202 On 07/12/2033 Spot Bond			4.06000	231.84557	4.06000	231.76929			51,634,775,500,000.00	12,717,925,000	244,929,078,70
Total R202 SPOT									51,634,775,500,000.00	12,717,925,000	244,929,078,70
Total For R202									51,634,775,500,000.00	12,717,925,000	244,929,078,70
R2023 On 28/02/2023 Spot Bond			4.62000	106.89179	4.63000	106.86081			929,339,720,000,000.00	417,606,000,000	1,093,123,618,60
Total R2023 SPOT									9,339,720,000,000.00	417,606,000,000	993,123,618,60
Total For R2023									9,339,720,000,000.00	417,606,000,000	993,123,618,60
R2030 On 31/01/2030 Spot Bond			9.01500	96.19302	9.01500	96.16959			817,581,912,815,000.00	867,174,921,000	2,064,345,037,90
Total R2030 SPOT									17,581,912,815,000.00	867,174,921,000	664,345,037,90
Total For R2030									17,581,912,815,000.00	867,174,921,000	664,345,037,90
R2032 On 31/03/2032 Spot Bond			9.81000	90.65768	9.81000	90.63396			683,364,978,293,000.00	477,407,235,300	1,487,385,609,70
Total R2032 SPOT									13,364,978,293,000.00	477,407,235,300	487,385,609,70
Total For R2032									13,364,978,293,000.00	477,407,235,300	487,385,609,70
R2035 On 28/02/2035 Spot Bond			10.47000	90.24946	10.47000	90.22443			547,137,919,964,000.00	1,580,433,421,200	1,770,925,073,90
Total R2035 SPOT									17,137,919,964,000.00	580,433,421,200	770,925,073,90
Total For R2035									17,137,919,964,000.00	580,433,421,200	770,925,073,90
R2037 On 31/01/2037 Spot Bond			10.67000	85.99951	10.67000	85.97482			354,721,163,399,000.00	1,251,613,979,700	1,613,892,468,50
Total R2037 SPOT									54,721,163,399,000.00	251,613,979,700	513,892,468,50
Total For R2037									54,721,163,399,000.00	251,613,979,700	513,892,468,50
R2040 On 31/01/2040 Spot Bond			10.78500	88.27293	10.78500	88.24732			735,639,561,490,500.00	624,537,743,300	1,423,346,416,70
Total R2040 SPOT									15,639,561,490,500.00	624,537,743,300	423,346,416,70
Total For R2040									15,639,561,490,500.00	624,537,743,300	423,346,416,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2044 On 31/01/2044 Spot Bond			10.83500	84.94454	10.83500	84.91977			008,744,765,830,000.00	1,200,622,498,000	585,425,198,200
Total R2044 SPOT									18,744,765,830,000.00	200,622,498,000	585,425,198,200
Total For R2044									18,744,765,830,000.00	200,622,498,000	585,425,198,200
R2048 On 28/02/2048 Spot Bond			10.75000	84.25181	10.75000	84.22784			358,557,360,150,000.00	2,451,958,824,200	120,860,397,500
Total R2048 SPOT									18,557,360,150,000.00	451,958,824,200	120,860,397,500
Total For R2048									18,557,360,150,000.00	451,958,824,200	120,860,397,500
R209 On 31/03/2036 Spot Bond			10.37000	69.81411	10.41000	69.56453			853,438,550,000,000.00	1,335,915,000,000	922,708,914,500
Total R209 SPOT									13,438,550,000,000.00	335,915,000,000	922,708,914,500
Total For R209									13,438,550,000,000.00	335,915,000,000	922,708,914,500
R210 On 31/03/2028 Spot Bond			3.00000	204.32246	3.00000	204.26118			81,820,800,000.00	27,273,600	66,728,315,900
Total R210 SPOT									81,820,800,000.00	27,273,600	66,728,315,900
Total For R210									81,820,800,000.00	27,273,600	66,728,315,900
R212 On 31/01/2022 Spot Bond			0.56000	172.40320	0.56000	172.36283			43,276,800,000,000.00	77,280,000,000	283,070,000,000
Total R212 SPOT									13,276,800,000,000.00	77,280,000,000	283,070,000,000
Total For R212									13,276,800,000,000.00	77,280,000,000	283,070,000,000
R213 On 28/02/2031 Spot Bond			9.37500	86.37782	9.43000	86.04421			094,605,231,562,500.00	650,091,224,700	784,157,336,400
Total R213 SPOT									14,605,231,562,500.00	650,091,224,700	784,157,336,400
Total For R213									14,605,231,562,500.00	650,091,224,700	784,157,336,400
R214 On 28/02/2041 Spot Bond			10.73500	66.81269	10.73500	66.79371			412,957,080,000,000.00	317,928,000,000	519,251,753,400
Total R214 SPOT									12,957,080,000,000.00	317,928,000,000	519,251,753,400
Total For R214									12,957,080,000,000.00	317,928,000,000	519,251,753,400
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.92942			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.07623			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.58117			0.00	62,000,000	31,000,000
Total RDFB11 SPOT									0.00	62,000,000	31,000,000
Total For RDFB11									0.00	62,000,000	31,000,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.95325			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.87202			0.00	0	
Total RDFB14 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 RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.20637				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.35407				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	97.84071				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.64201				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.97632				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.73224				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.76623				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.65643				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.80564				0.00	0	2,500,000.00
Total RDFB23 SPOT										0.00	0	2,500,000.00
Total For RDFB23										0.00	0	2,500,000.00
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.64785				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.20984				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.95140				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.88207				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.06534				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.63221				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.32999				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.61476				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.44067				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.50655				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.64638				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.72991				0.00	0	100,000,00
Total RED705 SPOT										0.00	0	100,000,00
Total For RED705										0.00	0	100,000,00
RES35 On 25/08/2021 Spot Bond					0.00000	101.22288				0.00	400,000,000	400,000,00
Total RES35 SPOT										0.00	400,000,000	400,000,00
Total For RES35										0.00	400,000,000	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES40 On 13/10/2022 Spot Bond					0.00000	100.43553				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.09625				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.35785				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.32423				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.07447				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			6.28000	111.58972	6.28000	111.57076				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.30000	99.03908	11.30000	99.00917				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.79000	112.09424	4.79000	112.07959				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	100.17045				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.92008				0.00	0	
Total SBS18 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 SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.42000	104.57082	4.42000	104.55822			14,528,538,232,000.00	3,286,999,600	1,643,499,80
Total SBS19 SPOT									14,528,538,232,000.00	3,286,999,600	1,643,499,80
Total For SBS19									14,528,538,232,000.00	3,286,999,600	1,643,499,80
SBS20 On 15/05/2026 Spot Bond			6.97500	112.75212	6.97500	112.73077			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.96017			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.74500	113.37284	5.74500	113.35511			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.07000	108.54033	7.07000	108.51950			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.49500	115.09748	7.49500	115.07421			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.03500	113.66025	6.03500	113.64189			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.27000	111.80725	6.27000	111.78818			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.53500	109.88531	8.53500	109.85995			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.74500	101.84325	4.74500	101.83005			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.11500	106.95423	5.11500	106.93955			306,900,000,000.00	60,000,000	30,000,00
Total SBS41 SPOT									306,900,000,000.00	60,000,000	30,000,00
Total For SBS41									306,900,000,000.00	60,000,000	30,000,00
SBS42 On 12/11/2025 Spot Bond			6.67500	115.21641	6.67500	115.19585			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.64500	116.05191	7.64500	116.02825				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.13500	111.70975	5.13500	111.69411				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.28874				0.00	200,000,000	100,000,000
Total SBS47 SPOT										0.00	200,000,000	100,000,000
Total For SBS47										0.00	200,000,000	100,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	100.69238				0.00	40,000,000	40,000,000
Total SBS49 SPOT										0.00	40,000,000	40,000,000
Total For SBS49										0.00	40,000,000	40,000,000
SBS50 On 31/01/2022 Spot Bond			4.42000	106.17274	4.42000	106.15993				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.66500	5.66500	5.66500	112.94104				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.81938				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.20228				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.68841				0.00	28,000,000,000	14,000,000,000
Total SBS55 SPOT										0.00	28,000,000,000	14,000,000,000
Total For SBS55										0.00	28,000,000,000	14,000,000,000
SBS56 On 12/06/2022 Spot Bond			4.74000	108.12166	4.74000	108.10774			568,800,000,000.00	120,000,000	60,000,000	
Total SBS56 SPOT									568,800,000,000.00	120,000,000	60,000,000	
Total For SBS56									568,800,000,000.00	120,000,000	60,000,000	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.60102				0.00	60,000,000	30,000,000
Total SBS57 SPOT										0.00	60,000,000	30,000,000
Total For SBS57										0.00	60,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS58 On 12/06/2027 Spot Bond					0.00000	103.95206				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.91742				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.77294				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.78257				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.82446				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.58378				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.01585				0.00	60,000,000	30,000,000
Total SBS66 SPOT										0.00	60,000,000	30,000,000
Total For SBS66										0.00	60,000,000	30,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.66092				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.15649				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.05677				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.87000	319.39336	1.87000	319.30718				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	211.23477				0.00	0	
Total SBSI14 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 SBS14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.71358				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.07970				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.04825				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.29997				0.00	500,000,000	500,000,00
Total SBT104 SPOT										0.00	500,000,000	500,000,00
Total For SBT104										0.00	500,000,000	500,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,000,000,00
Total SBT105 SPOT										0.00	0	1,000,000,00
Total For SBT105										0.00	0	1,000,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.46082				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.28329				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.73000	113.07044	6.73000	113.04988				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.44197				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.70564				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.77727				0.00	0	200,000,00
Total SBT207 SPOT										0.00	0	200,000,00
Total For SBT207										0.00	0	200,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.42996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.75905				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.53192				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.10075				0.00	100,000,000	403,500,00
Total SLI4 SPOT										0.00	100,000,000	403,500,00
Total For SLI4										0.00	100,000,000	403,500,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.92729				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.93041				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.11567				0.00	98,000,000	49,000,00
Total SLRA5 SPOT										0.00	98,000,000	49,000,00
Total For SLRA5										0.00	98,000,000	49,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.92771				0.00	80,000,000	40,000,00
Total SLRA6 SPOT										0.00	80,000,000	40,000,00
Total For SLRA6										0.00	80,000,000	40,000,00
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.92392				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.92299				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.92978				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.92299				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.91152				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.91491				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.33058				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.92029				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.43000	110.46439	6.43000	110.44530				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.41462				0.00	140,000,000	70,000,000
Total SNT04 SPOT										0.00	140,000,000	70,000,000
Total For SNT04										0.00	140,000,000	70,000,000
SNT05 On 30/11/2025 Spot Bond					0.00000	101.11662				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.81938				0.00	0	550,000,000
Total SOLB01 SPOT										0.00	0	550,000,000
Total For SOLB01										0.00	0	550,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.24776				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.67218				0.00	60,000,000	30,000,000
Total SPDA12 SPOT										0.00	60,000,000	30,000,000
Total For SPDA12										0.00	60,000,000	30,000,000
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.10318				0.00	82,000,000	41,000,000
Total SPDA13 SPOT										0.00	82,000,000	41,000,000

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 SPDA13										0.00	82,000,000	41,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.18617				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.74002				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.87145				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.85902				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.09567				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.61637				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.48908				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.13172				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.94767				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.44628				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.52500	3.52500	3.52500	144.81404				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.20500	119.09072	7.20500	119.06756				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.92000	89.01748	8.92000	88.99637				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.03645				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.22498				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.44340				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.03000	109.14782	6.03000	109.13010				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.96000	106.53341	4.96000	106.49569				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.63975				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.19832				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.04026				0.00	0	2,500,000.00
Total SSN047 SPOT										0.00	0	2,500,000.00
Total For SSN047										0.00	0	2,500,000.00
SSN05 On 08/12/2023 Spot Bond			2.48000	2.48000	2.48000	314.73907				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.24673				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 03/11/2022 Spot Bond					0.00000	100.13709				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	100.47344				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	189.39033				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	147.98721				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.16000	5.16000	5.16000	103.78868				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.03000	4.03000	4.03000	104.26703				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.18000	4.18000	4.18000	189.85792				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.10663				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.08499				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.03179				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.90150				0.00	0	
Total SSN073 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 SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.87937				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.84388				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.45368				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	97.96600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.13395				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.00820				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.10917				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.93500	4.93500	4.93500	212.77330				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.56632				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.44890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.16337				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.93914				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.22491				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.02116				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN100 On 31/01/2030 Spot Bond			9.68000	92.48779	9.68000	92.46364				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.93339				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.94580				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.87089				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN103 On 31/03/2028 Spot Bond			4.22500	91.69560	4.22500	189.33196				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.11500	87.14764	5.11500	209.10354				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.10965				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN107 On 10/02/2023 Spot Bond					0.00000	100.02561				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN108 On 11/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN109 On 11/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN110 On 17/05/2021 Spot Bond					0.00000	99.93737				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	52.26032				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN112 On 14/07/2021 Spot Bond					0.00000	100.37273				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN113 On 10/08/2021 Spot Bond					0.00000	100.06491				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN114 On 11/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total SSN114 SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For SSN114									10,000,000,000,000.00	30,000,000,000	30,000,000,000	
SSN115 On 11/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			641,000,000,000,000.00	6,410,000,000	6,410,000,000	
Total SSN115 SPOT									11,000,000,000,000.00	6,410,000,000	6,410,000,000	
Total For SSN115									11,000,000,000,000.00	6,410,000,000	6,410,000,000	
SZ25 On 30/09/2025 Spot Bond			7.80000	105.42509	7.80000	105.40306			0.00	0		
Total SZ25 SPOT									0.00	0		
Total For SZ25									0.00	0		
T14A11 On 21/11/2021 Spot Bond					0.00000	101.17228				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.75000	107.13731	3.75000	107.12631				0.00	0	
Total T14A12 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 T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.95359				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.99940				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.95618				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.66257				0.00	160,000,000	80,000,00
Total T17A11 SPOT										0.00	160,000,000	80,000,00
Total For T17A11										0.00	160,000,000	80,000,00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.69324				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.18751	7.21000	101.16362				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.22554				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14E On 20/03/2022 Spot Bond					0.00000	101.35515				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14E On 12/10/2022 Spot Bond					0.00000	100.85584				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14E On 31/10/2021 Spot Bond					0.00000	100.16401				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15C On 06/07/2021 Spot Bond					0.00000	100.48270				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.36594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.02844				0.00	0	408,215,20
Total TFS155 SPOT										0.00	0	408,215,20
Total For TFS155										0.00	0	408,215,20
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.58299				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.57196				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.85878				0.00	0	600,000,00
Total TFS158 SPOT										0.00	0	600,000,00
Total For TFS158										0.00	0	600,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.20504				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.20163				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.53644				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.51484				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.89756				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.15705				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.35725				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.20253				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			3.75000	108.07581	3.75000	108.06472				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.52964				0.00	146,000,000	73,000,00
Total TH14A7 SPOT										0.00	146,000,000	73,000,00
Total For TH14A7										0.00	146,000,000	73,000,00
TH14A On 21/11/2021 Spot Bond			3.75000	107.33530	3.75000	107.32429				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.33432				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.37353				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.24358				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.70189				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.71096				0.00	130,000,000	65,000,00
Total TH14C2 SPOT										0.00	130,000,000	65,000,00
Total For TH14C2										0.00	130,000,000	65,000,00
TH14C On 21/11/2021 Spot Bond					0.00000	101.37320				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.08997				0.00	0	
Total TH14D1 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 TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.70936				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.49733				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.14054				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.66026				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.04021				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.09886				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.05131				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.19828				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.47236				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.52620				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.29984				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.70548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.24798				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.99404				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.17561				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.70810				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.06643				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.98915				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.87789	8.49000	101.85450				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.11614				0.00	39,040,000,000	13,020,000,000
Total TH16A4 SPOT										0.00	39,040,000,000	13,020,000,000
Total For TH16A4										0.00	39,040,000,000	13,020,000,000
TH16A: On 21/08/2024 Spot Bond					0.00000	101.11831				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.06427				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.11183				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond			5.76000	101.27874	5.76000	101.26285				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.15937				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.23716				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.24149				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.22636				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.33007				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.30199				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.69080				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.87434				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.76638				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.75353				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.80176				0.00	0	
Total TH17C1 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 TH17C1									0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.04821			0.00	0	
Total TH17D1 SPOT									0.00	0	
Total For TH17D1									0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.59604			0.00	0	
Total TH17O1 SPOT									0.00	0	
Total For TH17O1									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.79923			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			5.77000	105.75699	5.77000	105.74064			0.00	0	1,500,000,00
Total TL24 SPOT									0.00	0	1,500,000,00
Total For TL24									0.00	0	1,500,000,00
TL25 On 04/09/2024 Spot Bond			6.83000	109.79729	6.83000	109.77726		1,092,800,000,000.00		160,000,000	80,000,00
Total TL25 SPOT								1,092,800,000,000.00		160,000,000	80,000,00
Total For TL25								1,092,800,000,000.00		160,000,000	80,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	101.96954			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.60405			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			7.68000	105.83521	7.68000	105.81341			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.90851			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.77885			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.14101			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.02695			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.61000	109.64705	6.61000	109.62767				380,736,000,000.00	57,600,000	1,314,887,60
Total TN23 SPOT										380,736,000,000.00	57,600,000	1,314,887,60
Total For TN23										380,736,000,000.00	57,600,000	1,314,887,60
TN23/R On 06/11/2023 Spot Bond			100.00000	22.89698	100.00000	22.84658				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.23000	106.65085	8.23000	106.62710				0.00	0	9,254,052,70
Total TN25 SPOT										0.00	0	9,254,052,70
Total For TN25										0.00	0	9,254,052,70
TN25/R On 19/08/2025 Spot Bond			100.00000	14.27638	100.00000	14.24444				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.00000	99.49166	9.00000	99.46746				0.00	0	10,967,109,40
Total TN27 SPOT										0.00	0	10,967,109,40
Total For TN27										0.00	0	10,967,109,40
TN27/R On 14/11/2027 Spot Bond			100.00000	9.34713	100.00000	9.32621				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.62500	100.22276	10.62500	100.19442				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.26884	8.00000	117.24372				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.07500	91.12942	12.07500	91.10024				2,415,000,000,000.00	200,000,000	1,890,000,00
Total TN40 SPOT										2,415,000,000,000.00	200,000,000	1,890,000,00
Total For TN40										2,415,000,000,000.00	200,000,000	1,890,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.97747	10.75000	100.94858				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	98.88699				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond			5.74000	104.64836	5.74000	104.63200				201,398,966,720.00	35,086,928	17,543,46
Total TRA3A4 SPOT										201,398,966,720.00	35,086,928	17,543,46
Total For TRA3A4										201,398,966,720.00	35,086,928	17,543,46
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.96249				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.96426				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.00396				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.41903				0.00	41,340,790	20,670,35
Total TRA4A2 SPOT										0.00	41,340,790	20,670,35
Total For TRA4A2										0.00	41,340,790	20,670,35
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.44087				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.03000	109.18003	6.03000	109.16232				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.41903				0.00	91,868,424	45,934,21
Total TRA4A6 SPOT										0.00	91,868,424	45,934,21
Total For TRA4A6										0.00	91,868,424	45,934,21
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.44087				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.69415	8.62000	100.67094				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.68755				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.36604				0.00	0	
Total TRA4B2 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 TRA4B2										0.00	0	
TSP24€ On 21/07/2021 Spot Bond					0.00000	99.09674				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24€ On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25€ On 06/09/2021 Spot Bond					0.00000	98.51210				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	98.58680				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25€ On 17/05/2021 Spot Bond					0.00000	99.94638				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25€ On 26/05/2021 Spot Bond					0.00000	99.85111				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP25€ On 29/11/2021 Spot Bond					0.00000	97.72081				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	96.41275				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.89010				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	95.75219				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.19699				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.25439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.06113				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.29226				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	107.83549				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	101.05610				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	101.05610				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond			4.06700	4.06700	4.06700	100.86854				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond			4.06700	4.06700	4.06700	100.33444				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond			4.07500	4.07500	4.07500	103.24140				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond			4.11500	4.11500	4.11500	107.13137				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond			4.11500	4.11500	4.11500	101.04256				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TWC37 On 06/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000.00	16,000,000,000	16,000,000,000
Total TWC373 SPOT									10,000,000,000,000.00	16,000,000,000	16,000,000,000
Total For TWC373									10,000,000,000,000.00	16,000,000,000	16,000,000,000
UG26 On 09/03/2026 Spot Bond			9.38000	109.32072	9.38000	109.29348			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.93314			0.00	100,000,000	50,000,000
Total UU1A01 SPOT									0.00	100,000,000	50,000,000
Total For UU1A01									0.00	100,000,000	50,000,000
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.92441			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.92038			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.90292			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.48594			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.29927			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.17560			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.13394			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.97400			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.97284			0.00	0	
Total VKE16 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 VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.78269			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.83837			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.45500	104.30903	4.45500	104.29632			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	100.37500	100.00000	100.11155			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.60e+017	890,566,455,528	570,056,351,91
Total for SPOT :									1.60e+017	890,566,455,528	570,056,351,91
Total Futures									1.60e+017	890,566,456,820	570,057,399,33
Total Options									7 756 400.00	4,000	100,00
Grand Total:									1.60e+017	890,566,460,820	570,057,499,34