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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2021

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	05/08/2021	Bond Future			11.25922	78.50867	11.30314	78.27372			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.49169	75.62526	11.53727	75.38852			0.00	0	
ES33	On	03/02/2022	Bond Future			11.73662	76.52831	11.78408	76.28923			0.00	0	
ES33	On	05/05/2022	Bond Future			11.98562	73.68170	12.03506	73.44008			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.78401	77.21371	11.82238	76.98176			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			12.00497	73.83314	12.04486	73.59943			0.00	0	
ES42	On	03/02/2022	Bond Future			12.23005	74.71528	12.27159	74.47929			0.00	0	
ES42	On	05/05/2022	Bond Future			12.46698	71.36592	12.51035	71.12740			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	05/08/2021	Bond Future			153.40415	153.40415	153.54916	153.54916			0.00	0	5,36
I2025	On	04/11/2021	Bond Future			155.14746	155.14746	155.29585	155.29585			0.00	0	
I2025	On	03/02/2022	Bond Future			155.44020	155.44020	155.59137	155.59137			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	Open Interest
I2025	On	05/05/2022	Bond Future			157.33009	157.33009	157.48370	157.48370			0.00	0	
Total I2025 Future												0.00	0	5,36
Total For I2025												0.00	0	5,36
I2029	On	05/08/2021	Bond Future			114.48928	114.48928	114.30438	114.30438			0.00	0	3,03
I2029	On	04/11/2021	Bond Future			114.63933	114.63933	114.45358	114.45358			0.00	0	
I2029	On	03/02/2022	Bond Future			116.00716	116.00716	115.81996	115.81996			0.00	0	
I2029	On	05/05/2022	Bond Future			116.24213	116.24213	116.05306	116.05306			0.00	0	
Total I2029 Future												0.00	0	3,03
Total For I2029												0.00	0	3,03
I2033	On	05/08/2021	Bond Future			107.62601	107.62601	106.79555	106.79555			0.00	0	9,62
I2033	On	04/11/2021	Bond Future			107.62364	107.62364	106.78491	106.78491			0.00	0	
I2033	On	03/02/2022	Bond Future			108.90774	108.90774	108.05974	108.05974			0.00	0	
I2033	On	05/05/2022	Bond Future			108.97589	108.97589	108.11800	108.11800			0.00	0	
Total I2033 Future												0.00	0	9,62
Total For I2033												0.00	0	9,62
I2038	On	05/08/2021	Bond Future			120.15429	120.15429	119.43726	119.43726			0.00	0	7,71
I2038	On	04/11/2021	Bond Future			121.51984	121.51984	120.79601	120.79601			0.00	0	
I2038	On	03/02/2022	Bond Future			121.21664	121.21664	120.48502	120.48502			0.00	0	
I2038	On	05/05/2022	Bond Future			122.69062	122.69062	121.95061	121.95061			0.00	0	
Total I2038 Future												0.00	0	7,71
Total For I2038												0.00	0	7,71
I2046	On	05/08/2021	Bond Future			110.66134	110.66134	108.90444	108.90444			0.00	0	18,05
I2046	On	04/11/2021	Bond Future			110.11060	110.11060	108.33478	108.33478			0.00	0	
I2046	On	03/02/2022	Bond Future			111.42450	111.42450	109.62828	109.62828			0.00	0	
I2046	On	05/05/2022	Bond Future			110.93254	110.93254	109.11482	109.11482			0.00	0	
Total I2046 Future												0.00	0	18,05
Total For I2046												0.00	0	18,05
I2050	On	05/08/2021	Bond Future			112.67639	112.67639	112.60357	112.60357			0.00	0	11,20
I2050	On	04/11/2021	Bond Future			113.95677	113.95677	113.88459	113.88459			0.00	0	
I2050	On	03/02/2022	Bond Future			113.36761	113.36761	113.29519	113.29519			0.00	0	
I2050	On	05/05/2022	Bond Future			114.74596	114.74596	114.67333	114.67333			0.00	0	
Total I2050 Future												0.00	0	11,20
Total For I2050												0.00	0	11,20
R186	On	05/08/2021	Bond Future			7.42856	114.82449	7.39806	114.96840		7.55	11,482,449.00	100	91,87
R186	On	04/11/2021	Bond Future			7.60642	116.10168	7.57368	116.24856		6.98	0.00	0	
R186	On	03/02/2022	Bond Future			7.79449	112.17715	7.75937	112.32657		6.66	0.00	0	
R186	On	05/05/2022	Bond Future			7.99903	113.51601	7.96133	113.66770		6.23	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												11,482,449.00	100	91,87
R186	On	05/08/2021	Bond Future	8.62	Call			5,724.28000	5.72428	5,607,760	8.11	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			133.47000	0.13347	160,860	8.11	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,765.13000	5.76513	5,648,110	8.11	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			130.02000	0.13002	156,910	8.11	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,683.46000	5.68346	5,567,450	8.11	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			136.99000	0.13699	164,890	8.11	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,142.39000	1.14239	1,300,690	7.22	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			498.78000	0.49878	572,780	7.48	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			3,461.39000	3.46139	3,472,290	7.23	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,129.00000	1.12900	1,286,780	7.23	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,491.86000	3.49186	3,502,220	7.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,115.74000	1.11574	1,272,980	7.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,431.04000	3.43104	3,442,460	7.22	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,535.33000	2.53533	2,558,880	7.07	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,658.15000	1.65815	1,828,580	7.07	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,713.02000	5.71302	5,640,140	7.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,477.45000	1.47745	1,502,340	6.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,542.46000	3.54246	3,716,770	6.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,494.00000	1.49400	1,518,670	6.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,515.45000	3.51545	3,689,540	6.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,510.67000	1.51067	1,535,120	6.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,488.57000	3.48857	3,662,440	6.52	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,025.52000	2.02552	2,182,400	6.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,409.02000	3.40902	3,415,140	6.34	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,055.70000	2.05570	2,213,510	6.34	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,433.31000	3.43331	3,438,960	6.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,040.35000	2.04035	2,197,690	6.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,458.10000	3.45810	3,463,290	6.35	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												11,482,449.00	100	122,22
R197	On	05/08/2021	Bond Future			320.38694	320.38694	320.25728	320.25728			0.00	0	1,75
R197	On	04/11/2021	Bond Future			324.02711	324.02711	323.89951	323.89951			0.00	0	
R197	On	03/02/2022	Bond Future			319.78809	319.78809	319.66114	319.66114			0.00	0	
R197	On	05/05/2022	Bond Future			323.67690	323.67690	323.54967	323.54967			0.00	0	
Total R197 Future												0.00	0	1,75
Total For R197												0.00	0	1,75
R202	On	05/08/2021	Bond Future			236.46933	236.46933	235.96837	235.96837			32,159,828.88	136	9,46
R202	On	04/11/2021	Bond Future			239.15603	239.15603	238.65205	238.65205			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	03/02/2022	Bond Future			237.70429	237.70429	237.19577	237.19577			0.00	0	
R202	On	05/05/2022	Bond Future			240.59446	240.59446	240.08086	240.08086			0.00	0	
Total R202 Future												32,159,828.88	136	9,46
Total For R202												32,159,828.88	136	9,46
R2023	On	05/08/2021	Bond Future			4.97304	107.55405	4.97091	107.55728		1.18	29,362,255.65	273	15,43
R2023	On	04/11/2021	Bond Future			5.06396	104.84229	5.06044	104.84680		1.28	0.00	0	
R2023	On	03/02/2022	Bond Future			5.16045	106.06867	5.15533	106.07397		1.09	0.00	0	
R2023	On	05/05/2022	Bond Future			5.26300	103.42358	5.25567	103.42941		0.93	0.00	0	
Total R2023 Future												29,362,255.65	273	15,43
R2023	On	05/08/2021	Bond Future	5.30	Call			578.00000	0.57800	573,050	1.33	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			79.42000	0.07942	77,700	1.33	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			590.68000	0.59068	585,740	1.34	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			77.00000	0.07700	75,290	1.34	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			565.38000	0.56538	560,420	1.33	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			81.91000	0.08191	80,180	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			417.30000	0.41730	451,670	1.26	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			225.50000	0.22550	255,190	1.26	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			431.27000	0.43127	465,470	1.26	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			231.18000	0.23118	260,950	1.26	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			424.11000	0.42411	458,390	1.26	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			237.21000	0.23721	267,070	1.26	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			321.13000	0.32113	334,450	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			399.15000	0.39915	417,770	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			310.21000	0.31021	323,900	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			408.96000	0.40896	427,950	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			315.64000	0.31564	328,970	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			404.03000	0.40403	422,660	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			104.30000	0.10430	130,800	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			935.17000	0.93517	955,670	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			102.76000	0.10276	129,090	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			922.57000	0.92257	943,420	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			105.85000	0.10585	132,530	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			928.87000	0.92887	949,540	1.05	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												29,362,255.65	273	15,43
R2030	On	05/08/2021	Bond Future			9.01512	94.30957	9.00612	94.36010		13.09	6,035,812.48	64	100,74
R2030	On	04/11/2021	Bond Future			9.19904	95.35920	9.18945	95.41133		12.22	0.00	0	
R2030	On	03/02/2022	Bond Future			9.39351	92.47046	9.38333	92.52394		11.58	0.00	0	
R2030	On	05/05/2022	Bond Future			9.59992	93.57449	9.58918	93.62899		10.77	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R2030 Future												6,035,812.48	64	100,74
R2030	On	05/08/2021	Bond Future	10.42	Call			7,749.47000	7.74947	7,719,630	14.13	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			222.46000	0.22246	243,150	14.13	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			1,037.27000	1.03727	1,124,610	13.50	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	10.15	Call			6,521.80000	6.52180	6,511,990	14.13	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,644.33000	1.64433	1,686,060	13.00	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			7,203.62000	7.20362	7,177,360	14.13	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			227.15000	0.22715	248,120	14.13	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Put			3,854.89000	3.85489	3,944,320	12.80	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			956.57000	0.95657	995,470	12.80	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			3,759.16000	3.75916	3,795,970	13.50	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			176.63000	0.17663	186,380	12.55	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			2,270.23000	2.27023	2,359,840	13.06	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			370.35000	0.37035	411,070	14.13	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,765.33000	4.76533	4,795,260	13.81	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			704.27000	0.70427	784,730	13.81	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			2,640.13000	2.64013	2,732,390	13.00	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			15,487.54000	15.48754	15,437,670	14.13	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			2.59000	0.00259	3,250	14.13	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.30	Put			284.50000	0.28450	308,770	14.13	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			2,805.55000	2.80555	2,898,590	12.98	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,524.58000	1.52458	1,567,090	12.98	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,893.07000	7.89307	7,953,350	12.55	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,795.28000	7.79528	7,765,150	14.13	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			217.86000	0.21786	238,260	14.13	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,703.71000	7.70371	7,674,150	14.13	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,954.38000	1.95438	1,993,460	13.06	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			1,120.35000	1.12035	1,207,730	13.45	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,571.33000	3.57133	3,608,180	13.45	0.00	0	60
R2030	On	04/11/2021	Bond Future	8.77	Put			4,249.50000	4.24950	4,397,140	11.96	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,932.52000	1.93252	2,028,030	11.96	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,507.81000	11.50781	11,484,890	13.11	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,062.57000	8.06257	8,068,520	13.11	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			732.13000	0.73213	790,210	13.11	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,982.95000	7.98295	7,989,690	13.11	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,999.13000	2.99913	3,092,200	12.19	3,317,930.60	1,073	:
R2030	On	04/11/2021	Bond Future	8.27	Put			6,239.28000	6.23928	6,350,780	11.72	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,063.46000	1.06346	1,122,830	11.72	0.00	0	30
R2030	On	04/11/2021	Bond Future	9.90	Call			5,268.50000	5.26850	5,355,930	12.72	11,493,825.78	2,146	:

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	9.20	Put		2,941.78000	2.94178	3,086,980	12.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		750.46000	0.75046	809,330	13.11	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		237.25000	0.23725	266,460	13.11	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		8,022.73000	8.02273	8,029,080	13.11	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		741.25000	0.74125	799,730	13.11	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call		10,744.42000	10.74442	10,726,940	13.11	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		308.07000	0.30807	342,720	13.11	367,738.56	1,073	2
R2030	On	04/11/2021	Bond Future	9.90	Put		1,505.27000	1.50527	1,644,830	12.72	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		2,591.47000	2.59147	2,655,000	11.75	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		3,405.59000	3.40559	3,420,590	11.50	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		3,580.96000	3.58096	3,649,440	11.50	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		6,842.43000	6.84243	6,880,370	11.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		3,352.42000	3.35242	3,419,610	11.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,677.40000	3.67740	3,690,960	11.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		3,327.88000	3.32788	3,394,920	11.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,622.26000	3.62226	3,636,110	11.54	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		1,121.95000	1.12195	1,125,180	12.44	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call		4,646.29000	4.64629	4,656,340	11.75	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put		5,072.56000	5.07256	5,144,280	11.22	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		2,214.65000	2.21465	2,232,890	11.22	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call		8,434.22000	8.43422	8,383,970	12.44	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		3,377.41000	3.37741	3,444,740	11.54	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		1,428.51000	1.42851	1,412,970	11.03	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call		3,649.62000	3.64962	3,663,330	11.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put		2,974.73000	2.97473	3,039,370	11.64	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		4,104.45000	4.10445	4,115,610	11.64	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call		5,630.73000	5.63073	5,683,020	11.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		2,596.17000	2.59617	2,702,960	11.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		5,662.68000	5.66268	5,715,400	11.28	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		2,579.52000	2.57952	2,686,740	11.28	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,598.85000	5.59885	5,651,050	11.27	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		0.00000	0.00000	4,570,150	10.69	4,903,770.95	1,073	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		0.00000	0.00000	7,512,140	10.19	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		0.00000	0.00000	1,545,210	10.19	3,316,020.66	2,146	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call		0.00000	0.00000	4,904,980	11.05	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		2,612.92000	2.61292	2,719,620	11.27	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		0.00000	0.00000	3,151,140	11.05	6,762,346.44	2,146	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		0.00000	0.00000	3,291,270	10.69	0.00	0	
Total R2030 Option											30,161,632.99	9,657	21,34

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2030											36,197,445.47	9,721	122,05
R2032	On	05/08/2021			9.75517	93.15118	9.77718	93.01723		15.16	6,893,187.32	74	118,15
R2032	On	04/11/2021			9.94857	90.04208	9.97132	89.90768		14.92	0.00	0	;
R2032	On	03/02/2022			10.14871	91.09584	10.17232	90.96050		13.57	0.00	0	
R2032	On	05/05/2022			10.35650	88.03648	10.38107	87.89990		13.24	0.00	0	
Total R2032 Future											6,893,187.32	74	118,2'
R2032	On	05/08/2021	11.36	Call			9,192.21000	9.19221	9,328,720	16.48	0.00	0	
R2032	On	05/08/2021	11.36	Put			225.80000	0.22580	228,360	16.48	0.00	0	
R2032	On	05/08/2021	11.37	Call			9,240.50000	9.24050	9,377,010	16.48	0.00	0	
R2032	On	05/08/2021	11.37	Put			221.40000	0.22140	223,960	16.48	0.00	0	
R2032	On	05/08/2021	11.35	Call			9,143.95000	9.14395	9,280,450	16.48	0.00	0	
R2032	On	05/08/2021	11.35	Put			230.28000	0.23028	232,830	16.48	0.00	0	
R2032	On	04/11/2021	11.71	Call			10,163.82000	10.16382	10,320,430	16.05	0.00	0	
R2032	On	04/11/2021	11.71	Put			652.89000	0.65289	675,100	16.05	0.00	0	
R2032	On	04/11/2021	11.69	Call			10,078.37000	10.07837	10,235,170	16.05	0.00	0	
R2032	On	04/11/2021	9.83	Call			3,019.97000	3.01997	3,212,430	14.80	0.00	0	70
R2032	On	04/11/2021	12.81	Call			14,972.62000	14.97262	15,117,560	16.05	0.00	0	
R2032	On	04/11/2021	11.69	Put			668.78000	0.66878	691,180	16.05	0.00	0	
R2032	On	04/11/2021	12.81	Put			150.54000	0.15054	161,080	16.05	0.00	0	70
R2032	On	04/11/2021	11.70	Call			10,121.07000	10.12107	10,277,780	16.05	0.00	0	
R2032	On	04/11/2021	11.70	Put			660.79000	0.66079	683,100	16.05	0.00	0	
R2032	On	04/11/2021	9.33	Put			5,683.56000	5.68356	5,715,220	14.41	0.00	0	
R2032	On	04/11/2021	9.33	Call			1,788.16000	1.78816	1,954,220	14.41	0.00	0	70
R2032	On	04/11/2021	9.83	Put			3,859.28000	3.85928	3,917,340	14.80	0.00	0	
R2032	On	03/02/2022	10.95	Put			2,320.35000	2.32035	2,342,930	14.22	0.00	0	40
R2032	On	03/02/2022	10.35	Call			4,579.96000	4.57996	4,697,330	13.64	0.00	0	
R2032	On	03/02/2022	10.35	Put			3,570.33000	3.57033	3,552,360	13.64	0.00	0	40
R2032	On	03/02/2022	9.58	Put			5,965.80000	5.96580	5,928,080	13.11	0.00	0	
R2032	On	03/02/2022	10.66	Put			2,858.64000	2.85864	2,860,260	13.90	0.00	0	9
R2032	On	03/02/2022	10.14	Call			3,945.54000	3.94554	4,057,180	13.50	0.00	0	
R2032	On	03/02/2022	10.14	Put			4,130.88000	4.13088	4,107,180	13.50	0.00	0	9
R2032	On	03/02/2022	9.14	Put			7,852.34000	7.85234	7,749,670	12.87	0.00	0	
R2032	On	03/02/2022	9.62	Call			2,576.92000	2.57692	2,676,090	13.14	0.00	0	2'
R2032	On	03/02/2022	10.95	Call			6,626.43000	6.62643	6,784,350	14.22	0.00	0	
R2032	On	03/02/2022	10.45	Put			3,325.62000	3.32562	3,311,270	13.71	0.00	0	15
R2032	On	03/02/2022	9.81	Call			3,041.13000	3.04113	3,146,410	13.27	0.00	0	
R2032	On	03/02/2022	9.81	Put			5,149.09000	5.14909	5,119,030	13.27	0.00	0	15
R2032	On	03/02/2022	8.91	Put			8,972.43000	8.97243	8,864,140	12.87	0.00	0	
R2032	On	03/02/2022	9.58	Call			2,484.62000	2.48462	2,582,240	13.11	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.66	Call		5,592.85000	5.59285	5,729,810	13.90	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		3,373.30000	3.37330	3,358,490	13.70	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,864.50000	4.86450	4,985,260	13.71	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		3,349.39000	3.34939	3,334,810	13.71	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,800.77000	4.80077	4,920,470	13.69	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,665.55000	1.66555	1,698,220	12.87	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		4,896.65000	4.89665	5,017,640	13.71	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		5,157.11000	5.15711	5,282,550	13.78	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		3,140.46000	3.14046	3,130,560	13.78	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put		5,817.29000	5.81729	5,781,120	13.14	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		3,397.65000	3.39765	3,382,010	13.69	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,329.04000	1.32904	1,356,090	12.87	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		4,832.44000	4.83244	4,952,970	13.70	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		7,307.68000	7.30768	7,471,860	14.45	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		2,045.59000	2.04559	2,074,430	14.45	0.00	0	2
R2032	On	05/05/2022	Bond Future	11.03	Put		2,943.22000	2.94322	2,966,970	13.66	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,483.61000	6.48361	6,644,360	13.68	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,925.30000	2.92530	2,949,470	13.68	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,414.79000	6.41479	6,574,380	13.65	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,961.57000	2.96157	2,984,580	13.65	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,449.01000	6.44901	6,609,340	13.66	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											6,893,187.32	74	123,02
R2035	On	05/08/2021	Bond Future			10.38767	93.07265	10.42012	92.85830	16.97	8,934,974.40	96	81,74
R2035	On	04/11/2021	Bond Future			10.58444	89.63257	10.61801	89.41698	16.89	0.00	0	
R2035	On	03/02/2022	Bond Future			10.79118	90.68131	10.82606	90.46379	15.34	0.00	0	
R2035	On	05/05/2022	Bond Future			10.99716	87.28528	11.03340	87.06561	15.15	0.00	0	
Total R2035 Future											8,934,974.40	96	81,74
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.55	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		45,348.97000	45.34897	45,134,620	15.55	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		767.79000	0.76779	803,390	18.35	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,995.02000	3.99502	4,202,900	17.27	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		1,730.48000	1.73048	1,724,010	17.27	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		4,197.68000	4.19768	4,136,240	16.38	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	15.55	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		45,232.39000	45.23239	45,018,040	15.55	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	15.55	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,501.84000	1.50184	1,654,750	16.38	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put		45,465.68000	45.46568	45,251,330	15.55	0.00	0	

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	11.37	Call		6,724.99000	6.72499	6,974,940	18.35	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		5,624.58000	5.62458	5,720,200	16.54	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,346.43000	2.34643	2,657,640	16.54	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		3,817.60000	3.81760	3,929,360	17.00	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,830.36000	3.83036	4,157,710	17.00	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		17,598.10000	17.59810	17,823,670	18.23	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call		8,298.08000	8.29808	8,613,700	18.23	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		1,454.28000	1.45428	1,554,310	18.23	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		5,480.14000	5.48014	5,847,320	17.56	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		2,589.03000	2.58903	2,740,620	17.56	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		5,180.78000	5.18078	5,283,630	16.65	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		2,320.70000	2.32070	2,630,890	16.52	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call		11,726.36000	11.72636	11,964,500	18.23	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		665.28000	0.66528	687,830	18.23	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		11,771.31000	11.77131	12,009,370	18.23	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		657.62000	0.65762	680,090	18.23	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		11,681.43000	11.68143	11,919,640	18.23	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		125.59000	0.12559	135,570	18.23	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put		2,329.51000	2.32951	2,496,000	17.74	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call		3,764.45000	3.76445	4,091,340	16.98	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put		3,880.02000	3.88002	3,991,320	16.98	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put		5,666.46000	5.66646	5,761,060	16.52	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		673.02000	0.67302	695,640	18.23	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,641.64000	2.64164	2,960,080	16.65	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call		5,948.97000	5.94897	6,331,050	17.74	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		3,318.13000	3.31813	3,355,090	15.86	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put		6,509.23000	6.50923	6,484,430	14.93	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		2,879.83000	2.87983	3,072,550	14.93	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call		7,831.68000	7.83168	8,111,790	16.49	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		3,941.93000	3.94193	3,949,210	15.57	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put		7,178.16000	7.17816	7,142,470	14.78	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		2,483.47000	2.48347	2,665,300	14.78	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call		6,491.16000	6.49116	6,754,060	16.01	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		2,232.55000	2.23255	2,247,260	16.52	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call		6,078.69000	6.07869	6,333,170	15.86	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		5,080.65000	5.08065	5,073,410	15.26	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put		9,144.62000	9.14462	9,020,850	14.46	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,707.16000	1.70716	1,800,910	14.46	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call		5,895.98000	5.89598	6,145,830	15.80	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		2,458.78000	2.45878	2,521,370	16.49	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035	On	03/02/2022	Bond Future	11.03	Call		5,198.17000	5.19817	5,422,970	15.57		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,931.78000	5.93178	6,182,740	15.81		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		3,409.32000	3.40932	3,442,760	15.81		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,860.26000	5.86026	6,108,700	15.79		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		3,457.21000	3.45721	3,488,130	15.79		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		3,080.86000	3.08086	3,126,240	16.01		0.00	0	6
R2035	On	03/02/2022	Bond Future	10.65	Call		3,974.61000	3.97461	4,184,890	15.26		0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call		5,266.33000	5.26633	5,493,890	15.60		0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put		3,888.31000	3.88831	3,898,350	15.60		0.00	0	1,6
R2035	On	03/02/2022	Bond Future	10.35	Put		6,155.03000	6.15503	6,134,740	15.01		0.00	0	1,6
R2035	On	03/02/2022	Bond Future	10.35	Call		3,117.08000	3.11708	3,314,310	15.01		0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Call		8,449.85000	8.44985	8,682,080	16.52		0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		3,433.19000	3.43319	3,465,520	15.80		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		3,461.35000	3.46135	3,532,990	15.76		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,057.19000	7.05719	7,349,250	15.77		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		3,440.80000	3.44080	3,513,190	15.77		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,984.61000	6.98461	7,275,170	15.75		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		3,482.02000	3.48202	3,552,910	15.75		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,020.87000	7.02087	7,312,180	15.76		0.00	0	
Total R2035 Option											0.00	0	13,18	
Total For R2035											8,934,974.40	96	94,92	
R2037	On	05/08/2021	Bond Future			10.57205	84.63050	10.60970	84.38085	19.05		14,387,185.00	170	131,1
R2037	On	04/11/2021	Bond Future			10.75811	85.57257	10.79705	85.32110	18.06		0.00	0	
R2037	On	03/02/2022	Bond Future			10.95340	82.31925	10.99381	82.06547	17.24		0.00	0	
R2037	On	05/05/2022	Bond Future			11.15580	83.30233	11.19778	83.04589	16.21		0.00	0	
Total R2037 Future											14,387,185.00	170	131,1	
R2037	On	05/08/2021	Bond Future	12.27	Call		10,263.03000	10.26303	10,508,510	20.90		0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		272.69000	0.27269	268,520	20.90		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		10,312.73000	10.31273	10,558,320	20.90		0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		267.81000	0.26781	263,750	20.90		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		10,213.34000	10.21334	10,458,710	20.90		0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		277.65000	0.27765	273,370	20.90		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		622.05000	0.62205	645,050	19.50		0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,512.95000	6.51295	6,865,450	19.03		0.00	0	6
R2037	On	04/11/2021	Bond Future	12.82	Call		12,252.26000	12.25226	12,526,660	19.50		0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		614.99000	0.61499	637,920	19.50		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,296.46000	12.29646	12,570,780	19.50		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		608.00000	0.60800	630,850	19.50		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		12,208.08000	12.20808	12,482,550	19.50		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2037	On	04/11/2021	Bond Future	12.30	Call		9,982.76000	9.98276	10,259,420	19.50		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		1,087.44000	1.08744	1,112,630	19.50		0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		2,221.79000	2.22179	2,322,820	19.03		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		6,142.94000	6.14294	6,423,620	17.72		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		3,357.49000	3.35749	3,384,390	17.72		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,179.05000	6.17905	6,460,790	17.73		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		3,334.14000	3.33414	3,362,100	17.73		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,215.50000	6.21550	6,498,030	17.74		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		3,311.20000	3.31120	3,339,950	17.74		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		3,472.23000	3.47223	3,544,550	16.76		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,171.54000	7.17154	7,501,050	16.78		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		3,451.85000	3.45185	3,524,920	16.78		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,207.74000	7.20774	7,538,290	16.79		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		3,431.29000	3.43129	3,505,400	16.79		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,135.10000	7.13510	7,463,860	16.76		0.00	0	
Total R2037 Option											0.00	0	1,20	
Total For R2037											14,387,185.00	170	132,30	
R2040	On	05/08/2021	Bond Future			10.74477	86.37381	10.77717	86.14490	19.61		10,192,109.58	118	85,20
R2040	On	04/11/2021	Bond Future			10.92797	87.33532	10.96147	87.10487	18.70		0.00	0	
R2040	On	03/02/2022	Bond Future			11.12018	83.85237	11.15495	83.61984	17.84		0.00	0	
R2040	On	05/05/2022	Bond Future			11.31882	84.85390	11.35495	84.61894	16.88		0.00	0	
Total R2040 Future											10,192,109.58	118	85,20	
R2040	On	05/08/2021	Bond Future	12.48	Call		11,059.85000	11.05985	11,281,810	21.66		0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		272.19000	0.27219	265,240	21.66		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		11,111.76000	11.11176	11,333,860	21.66		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		1,095.89000	1.09589	1,127,510	21.17		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		6,281.86000	6.28186	6,542,390	21.17		0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		22,270.99000	22.27099	22,499,910	21.66		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		267.34000	0.26734	260,530	21.66		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		11,007.96000	11.00796	11,229,780	21.66		0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		1.52000	0.00152	1,530	21.66		0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		277.13000	0.27713	270,040	21.66		0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		2,084.77000	2.08477	2,069,890	20.07		0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,974.72000	3.97472	4,188,750	20.07		0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call		12,573.49000	12.57349	12,830,830	20.24		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		714.79000	0.71479	741,680	20.24		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		12,481.81000	12.48181	12,739,350	20.24		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		730.86000	0.73086	757,950	20.24		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		12,527.65000	12.52765	12,785,090	20.24		0.00	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		722.79000	0.72279	749,780	20.24	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		3,556.87000	3.55687	3,616,850	18.19	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,356.82000	6.35682	6,650,330	18.21	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		3,531.89000	3.53189	3,592,870	18.21	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		6,280.45000	6.28045	6,571,940	18.18	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		3,582.02000	3.58202	3,640,980	18.18	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,318.59000	6.31859	6,611,100	18.19	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,242.60000	7.24260	7,688,310	17.56	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		3,762.50000	3.76250	3,973,250	17.56	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,279.72000	7.27972	7,726,900	17.57	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		3,739.09000	3.73909	3,951,310	17.57	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,205.54000	7.20554	7,649,760	17.55	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		3,786.05000	3.78605	3,995,310	17.55	0.00	0	
Total R2040 Option											0.00	0	2,70
Total For R2040											10,192,109.58	118	87,96
R2044	On	05/08/2021	Bond Future			10.79297	83.11008	10.81992	82.91683	20.62	12,965,172.48	156	60,66
R2044	On	04/11/2021	Bond Future			10.96789	84.03522	10.99574	83.84078	19.66	0.00	0	
R2044	On	03/02/2022	Bond Future			11.15114	80.63883	11.18003	80.44272	18.76	0.00	0	
R2044	On	05/05/2022	Bond Future			11.34013	81.60195	11.37014	81.40386	17.76	0.00	0	
Total R2044 Future											12,965,172.48	156	60,66
R2044	On	05/08/2021	Bond Future	12.60	Call		11,501.43000	11.50143	11,690,180	22.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		245.06000	0.24506	240,560	22.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		11,552.76000	11.55276	11,741,600	22.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		240.70000	0.24070	236,290	22.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		11,450.09000	11.45009	11,638,740	22.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		249.49000	0.24949	244,890	22.79	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		12,460.01000	12.46001	12,686,100	21.29	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		761.77000	0.76177	793,420	21.29	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		12,369.71000	12.36971	12,596,060	21.29	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		778.50000	0.77850	810,410	21.29	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		12,414.86000	12.41486	12,641,080	21.29	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		770.10000	0.77010	801,880	21.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		3,606.49000	3.60649	3,689,190	19.16	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,407.43000	6.40743	6,687,140	19.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		3,581.24000	3.58124	3,664,840	19.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,330.63000	6.33063	6,608,550	19.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		3,632.15000	3.63215	3,713,960	19.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,368.87000	6.36887	6,647,680	19.16	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,295.40000	7.29540	7,731,290	18.48	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/05/2022	Bond Future	11.92	Put			3,808.39000	3.80839	4,046,190	18.48	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			7,332.54000	7.33254	7,770,060	18.50	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			3,784.54000	3.78454	4,023,970	18.50	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			7,258.01000	7.25801	7,692,860	18.47	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			3,832.08000	3.83208	4,068,840	18.47	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												12,965,172.48	156	60,66
R2048	On	05/08/2021	Bond Future			10.69740	86.82777	10.71866	86.66954		19.92	14,239,754.28	164	171,97
R2048	On	04/11/2021	Bond Future			10.86786	83.38137	10.88983	83.22228		20.03	0.00	0	
R2048	On	03/02/2022	Bond Future			11.04591	84.35699	11.06870	84.19663		18.14	0.00	0	
R2048	On	05/05/2022	Bond Future			11.22188	80.94858	11.24552	80.78677		18.13	0.00	0	
Total R2048 Future												14,239,754.28	164	171,91
R2048	On	05/08/2021	Bond Future	12.51	Call			11,870.61000	11.87061	12,028,310	22.06	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			229.87000	0.22987	229,340	22.06	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			11,923.09000	11.92309	12,080,840	22.06	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			1,589.31000	1.58931	1,622,190	20.71	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			5,034.90000	5.03490	5,226,010	20.71	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put			3,825.19000	3.82519	3,819,350	19.56	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put			2,359.51000	2.35951	2,363,900	20.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			3,687.98000	3.68798	3,850,600	20.14	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put			3,406.56000	3.40656	3,401,940	19.70	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			234.09000	0.23409	233,520	22.06	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			6,501.74000	6.50174	6,452,930	18.51	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			845.58000	0.84558	955,000	18.51	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			225.71000	0.22571	225,230	22.06	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			11,818.10000	11.81810	11,975,760	22.06	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			2,516.60000	2.51660	2,670,210	19.70	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			2,172.17000	2.17217	2,324,560	19.56	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.30	Put			4,771.84000	4.77184	4,755,110	19.18	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			1,555.90000	1.55590	1,697,400	19.18	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.85	Call			12,970.04000	12.97004	13,164,400	21.73	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			706.01000	0.70601	741,280	21.73	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			12,877.76000	12.87776	13,072,470	21.73	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			721.87000	0.72187	757,490	21.73	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			12,923.90000	12.92390	13,118,430	21.73	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			713.90000	0.71390	749,340	21.73	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			3,669.29000	3.66929	3,799,770	18.71	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			6,509.10000	6.50910	6,801,030	18.73	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			3,643.02000	3.64302	3,774,590	18.73	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 Interr
R2048	On	03/02/2022	Bond Future	11.47	Call		6,429.86000	6.42986	6,719,890	18.70	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		3,695.73000	3.69573	3,825,400	18.70	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,469.45000	6.46945	6,760,290	18.71	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,470.58000	7.47058	7,814,530	18.70	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		3,835.90000	3.83590	4,018,040	18.70	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,510.03000	7.51003	7,854,750	18.72	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		3,812.52000	3.81252	3,995,430	18.72	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,431.49000	7.43149	7,774,670	18.69	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		3,859.72000	3.85972	4,041,090	18.69	0.00	0	
Total R2048 Option											0.00	0	4,60
Total For R2048											14,239,754.28	164	176,51
R209	On	05/08/2021	Bond Future			10.26292	72.19101	10.30474	71.94813	20.04	0.00	0	28,54
R209	On	04/11/2021	Bond Future			10.43382	69.85365	10.47699	69.60893	19.65	0.00	0	4,37
R209	On	03/02/2022	Bond Future			10.60901	70.67110	10.65368	70.42398	17.90	0.00	0	
R209	On	05/05/2022	Bond Future			10.78883	68.37321	10.83511	68.12342	17.41	0.00	0	
Total R209 Future											0.00	0	32,92
R209	On	05/08/2021	Bond Future	11.80	Call		8,267.77000	8.26777	8,511,770	21.69	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		321.71000	0.32171	322,830	21.69	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,310.86000	8.31086	8,554,940	21.69	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		316.17000	0.31617	317,370	21.69	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,224.69000	8.22469	8,468,620	21.69	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		327.32000	0.32732	328,370	21.69	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		772.02000	0.77202	793,410	21.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,552.75000	9.55275	9,818,840	21.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		763.63000	0.76363	785,000	21.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,476.60000	9.47660	9,742,730	21.11	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,550.50000	3.55050	3,826,170	19.65	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		3,420.57000	3.42057	3,451,520	19.65	0.00	0	12,50
R209	On	04/11/2021	Bond Future	9.50	Put		7,183.50000	7.18350	7,092,800	18.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		780.49000	0.78049	801,900	21.11	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,331.02000	1.33102	1,485,040	18.76	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,514.66000	9.51466	9,780,770	21.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		8,833.85000	8.83385	9,100,060	21.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		936.86000	0.93686	958,350	21.11	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		3,195.46000	3.19546	3,149,670	18.17	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,258.93000	5.25893	5,461,340	18.18	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		3,173.68000	3.17368	3,128,970	18.18	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,196.68000	5.19668	5,396,920	18.15	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		3,217.14000	3.21714	3,170,260	18.15	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/02/2022	Bond Future	11.03	Call			5,227.88000	5.22788	5,429,210	18.17	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			6,333.92000	6.33392	6,588,600	18.21	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			3,186.00000	3.18600	3,190,890	18.21	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			6,366.04000	6.36604	6,621,450	18.23	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			3,167.85000	3.16785	3,173,470	18.23	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			6,302.10000	6.30210	6,555,790	18.20	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			3,204.50000	3.20450	3,208,400	18.20	0.00	0	
Total R209 Option												0.00	0	27,50
Total For R209												0.00	0	60,42
R210	On	05/08/2021	Bond Future			210.27289	210.27289	210.16218	210.16218			0.00	0	1,48
R210	On	04/11/2021	Bond Future			209.92092	209.92092	209.81117	209.81117			0.00	0	
R210	On	03/02/2022	Bond Future			212.42574	212.42574	212.31619	212.31619			0.00	0	
R210	On	05/05/2022	Bond Future			212.20870	212.20870	212.09858	212.09858			0.00	0	
Total R210 Future												0.00	0	1,48
Total For R210												0.00	0	1,48
R212	On	05/08/2021	Bond Future			172.31652	172.31652	172.22124	172.22124			0.00	0	1,80
R212	On	04/11/2021	Bond Future			174.27488	174.27488	174.18045	174.18045			0.00	0	
Total R212 Future												0.00	0	1,80
Total For R212												0.00	0	1,80
R213	On	05/08/2021	Bond Future			9.37741	88.32160	9.38358	88.28701		14.56	1,943,075.20	22	9,04
R213	On	04/11/2021	Bond Future			9.56196	85.77418	9.56821	85.74015		14.17	0.00	0	
R213	On	03/02/2022	Bond Future			9.75631	86.77757	9.76271	86.74378		12.89	0.00	0	
R213	On	05/05/2022	Bond Future			9.95150	84.28087	9.95811	84.24701		12.50	0.00	0	
Total R213 Future												0.00	0	1,80
R213	On	05/08/2021	Bond Future	10.85	Call			7,966.93000	7.96693	8,015,720	15.72	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			236.90000	0.23690	251,100	15.72	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			8,011.78000	8.01178	8,060,400	15.72	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			232.25000	0.23225	246,280	15.72	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			743.54000	0.74354	803,550	15.21	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			2,309.15000	2.30915	2,356,690	14.46	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,922.13000	7.92213	7,971,080	15.72	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			2,064.40000	2.06440	2,146,530	14.46	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			241.64000	0.24164	256,000	15.72	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			7,654.14000	7.65414	7,704,080	15.72	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			271.77000	0.27177	287,120	15.72	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			4,850.47000	4.85047	4,945,070	15.21	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			708.68000	0.70868	748,940	15.20	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			8,508.44000	8.50844	8,583,210	15.20	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/11/2021	Bond Future	11.09	Put			725.89000	0.72589	766,630	15.20	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			8,547.77000	8.54777	8,622,300	15.20	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			717.24000	0.71724	757,740	15.20	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			8,587.16000	8.58716	8,661,450	15.20	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			2,013.44000	2.01344	2,065,350	13.67	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.00	Call			4,348.78000	4.34878	4,403,460	13.05	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			3,108.41000	3.10841	3,129,300	13.05	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.22	Put			5,289.19000	5.28919	5,305,900	12.56	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			2,587.90000	2.58790	2,628,400	13.28	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,670.97000	3.67097	3,724,510	12.90	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			3,685.28000	3.68528	3,705,030	12.90	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			6,885.79000	6.88579	6,863,080	12.31	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			2,215.60000	2.21560	2,263,470	12.52	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.60	Call			6,285.86000	6.28586	6,371,560	13.67	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			2,786.68000	2.78668	2,819,600	13.19	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			3,199.74000	3.19974	3,253,960	12.79	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			4,171.24000	4.17124	4,191,670	12.79	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			7,620.50000	7.62050	7,589,930	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			2,360.70000	2.36070	2,411,200	12.56	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.25	Call			5,109.52000	5.10952	5,183,810	13.28	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			3,176.31000	3.17631	3,197,100	13.03	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			4,290.19000	4.29019	4,344,800	13.04	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			3,153.45000	3.15345	3,174,270	13.04	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			4,231.98000	4.23198	4,286,800	13.03	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1,600.21000	1.60021	1,611,290	12.31	0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call			4,798.91000	4.79891	4,865,620	13.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call			4,860.44000	4.86044	4,928,530	13.21	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			2,746.00000	2.74600	2,780,300	13.21	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.15	Put			5,531.34000	5.53134	5,545,420	12.52	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			3,199.03000	3.19903	3,220,060	13.03	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			1,357.57000	1.35757	1,360,790	12.28	0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call			4,261.18000	4.26118	4,315,760	13.03	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call			6,532.76000	6.53276	6,619,950	13.76	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			1,916.08000	1.91608	1,969,480	13.76	0.00	0	2:
R213	On	05/05/2022	Bond Future	10.64	Put			2,606.69000	2.60669	2,668,780	13.03	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			6,037.93000	6.03793	6,134,110	13.04	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			2,590.36000	2.59036	2,652,680	13.04	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			5,973.65000	5.97365	6,069,080	13.02	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			2,623.11000	2.62311	2,684,680	13.02	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			6,005.77000	6.00577	6,101,720	13.03	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Option													0.00	0	2,85
Total For R213													1,943,075.20	22	11,85
R214	On	05/08/2021	Bond Future			10.67730	68.88280	10.71398	68.66671		22.03		0.00	0	17,85
R214	On	04/11/2021	Bond Future			10.84769	66.37126	10.88557	66.15358		21.69		0.00	0	
R214	On	03/02/2022	Bond Future			11.02529	67.14780	11.06453	66.92806		19.73		0.00	0	
R214	On	05/05/2022	Bond Future			11.20079	64.66935	11.24145	64.44722		19.27		0.00	0	
Total R214 Future													0.00	0	17,85
R214	On	05/08/2021	Bond Future	12.02	Call			7,523.26000	7.52326	7,748,890	23.88		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			506.04000	0.50604	515,580	23.88		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			7,564.53000	7.56453	7,790,180	23.88		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			498.29000	0.49829	507,850	23.88		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			7,482.04000	7.48204	7,707,630	23.88		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			513.90000	0.51390	523,400	23.88		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			9,108.39000	9.10839	9,365,280	23.31		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			992.44000	0.99244	1,031,650	23.31		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			9,144.77000	9.14477	9,401,570	23.31		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			982.59000	0.98259	1,021,710	23.31		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			9,181.16000	9.18116	9,437,870	23.31		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			972.82000	0.97282	1,011,850	23.31		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			3,461.17000	3.46117	3,455,480	20.20		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			5,284.38000	5.28438	5,496,310	20.17		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			3,506.55000	3.50655	3,498,740	20.17		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			5,315.00000	5.31500	5,528,110	20.18		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			3,483.79000	3.48379	3,477,160	20.18		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			5,345.69000	5.34569	5,559,740	20.20		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			6,190.15000	6.19015	6,439,150	19.85		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			3,512.63000	3.51263	3,539,500	19.85		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			6,129.06000	6.12906	6,376,240	19.82		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			3,553.41000	3.55341	3,578,460	19.82		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			6,159.47000	6.15947	6,407,560	19.84		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			3,532.85000	3.53285	3,558,810	19.84		0.00	0	
Total R214 Option													0.00	0	
Total For R214													0.00	0	17,85
Total for Bond													178,757,437.26	11,030	1,100,04
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
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	

Contract Details	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										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	05/08/2021	GOVI			785.24700	785.24700	784.79800	784.79800			0.00	0	98
GOVI	On	04/11/2021	GOVI			794.06900	794.06900	793.61800	793.61800			0.00	0	
GOVI	On	03/02/2022	GOVI			803.35100	803.35100	802.89700	802.89700			0.00	0	
GOVI	On	05/05/2022	GOVI			812.92800	812.92800	812.46900	812.46900			0.00	0	
Total GOVI Future												0.00	0	98
GOVI	On	05/08/2021	GOVI	719.14	Call			656,580.00000	65.65800	661,070,000		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			656,480.00000	65.64800	660,970,000		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			656,680.00000	65.66800	661,170,000		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			652,180.00000	65.21800	656,690,000		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			652,080.00000	65.20800	656,590,000		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			651,980.00000	65.19800	656,490,000		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			101,570.00000	10.15700	106,110,000		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			101,470.00000	10.14700	106,010,000		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			101,370.00000	10.13700	105,910,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			242,190.00000	24.21900	246,780,000		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			242,390.00000	24.23900	246,980,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			242,290.00000	24.22900	246,880,000		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			795.17100	795.17100	796.25000	796.25000			0.00	0	
AL37	On	04/11/2021	Index Future			804.10500	804.10500	805.19900	805.19900			0.00	0	
AL37	On	03/02/2022	Index Future			813.50500	813.50500	814.61300	814.61300			0.00	0	
AL37	On	05/05/2022	Index Future			823.20200	823.20200	824.32500	824.32500			0.00	0	
Total AL37 Future												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AL37									0.00	0	
AL7T On 05/08/2021 Index Future			904.35500	904.35500	904.33400	904.33400			0.00	0	
AL7T On 04/11/2021 Index Future			914.51600	914.51600	914.49700	914.49700			0.00	0	
AL7T On 03/02/2022 Index Future			925.20600	925.20600	925.18900	925.18900			0.00	0	
AL7T On 05/05/2022 Index Future			936.23500	936.23500	936.22000	936.22000			0.00	0	
Total AL7T Future									0.00	0	
Total For AL7T									0.00	0	
ALBI On 05/08/2021 Index Future			795.10100	795.10100	794.54000	794.54000			0.00	0	13
ALBI On 04/11/2021 Index Future			804.03400	804.03400	803.47000	803.47000			0.00	0	
ALBI On 03/02/2022 Index Future			813.43300	813.43300	812.86400	812.86400			0.00	0	
ALBI On 05/05/2022 Index Future			823.12900	823.12900	822.55500	822.55500			0.00	0	
Total ALBI Future									0.00	0	13
Total For ALBI									0.00	0	13
IGOV On 05/08/2021 Index Future			293.48100	293.48100	292.63600	292.63600			0.00	0	51
IGOV On 04/11/2021 Index Future			296.85000	296.85000	295.99700	295.99700			0.00	0	
IGOV On 03/02/2022 Index Future			300.39100	300.39100	299.52900	299.52900			0.00	0	
IGOV On 05/05/2022 Index Future			304.04200	304.04200	303.16900	303.16900			0.00	0	
Total IGOV Future									0.00	0	55
Total For IGOV									0.00	0	55
Total for Index									0.00	0	72
JIBAR f On 15/06/2021 Jibar Future			3.70500	96.29500	3.70500	96.29500			0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.74500	96.25500	3.74500	96.25500			0.00	0	
JIBAR f On 18/08/2021 Jibar Future			3.77000	96.23000	3.76000	96.24000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.80500	96.19500	3.79500	96.20500			0.00	0	30,00
JIBAR f On 20/10/2021 Jibar Future			3.89000	96.11000	3.87000	96.13000			0.00	0	
JIBAR f On 17/11/2021 Jibar Future			3.92000	96.08000	3.90000	96.10000			0.00	0	
JIBAR f On 15/12/2021 Jibar Future			4.06000	95.94000	4.03000	95.97000			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.30500	95.69500	4.28500	95.71500			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.64000	95.36000	4.62000	95.38000			0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.87000	95.13000	4.85000	95.15000			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.19500	94.80500	5.18500	94.81500			0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.42500	94.57500	5.40500	94.59500			0.00	0	
Total Jibar Future									0.00	0	30,47
Total For JIBAR FUTURE									0.00	0	30,47
Total for Jibar									0.00	0	30,47
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000			0.00	0	5
Total 5Y STND Future									0.00	0	5
Total For 5Y STND									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
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										178,757,437.26	11,030	1,132,28
ABCPI3 On 07/12/2023 Spot Bond			3.22000	303.20311	3.22000	302.92523				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.05655				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.45860				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.01394	9.65000	103.93318				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.93936				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.11940				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.60175				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.13355				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.44155				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.59411				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.96625				0.00	0	
Total ABFN22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.07296				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.57608				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.71130				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.06549				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.59558				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.70444				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.64821				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.33133				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.61342				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.56745				0.00	1,600,000,000	800,000,000
Total ABFN33 SPOT										0.00	1,600,000,000	800,000,000
Total For ABFN33										0.00	1,600,000,000	800,000,000
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.57126				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.76751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3i On 07/02/2026 Spot Bond					0.00000	100.14909				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.13054				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.47338				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3i On 16/09/2022 Spot Bond					0.00000	101.18088				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4i On 16/09/2024 Spot Bond					0.00000	101.47462				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.74818				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.01438				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.58788				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.60460				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4i On 14/10/2026 Spot Bond					0.00000	100.61660				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4i On 24/06/2025 Spot Bond					0.00000	100.92285				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.04724				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.04960				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.91816				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.80999				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.90405				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.86304				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	99.85277				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.18833				0.00	0	20,000,00
Total ABJ02 SPOT										0.00	0	20,000,00
Total For ABJ02										0.00	0	20,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	100.21469				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	99.90196				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.40000	3.40000	3.40000	148.58929				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	93.74097	100.00000	93.12099				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.66000	6.66000	6.66000	142.12024			6,660,000,000,000.00	1,000,000,000	500,000,00
Total ABKI04 SPOT									6,660,000,000,000.00	1,000,000,000	500,000,00
Total For ABKI04									6,660,000,000,000.00	1,000,000,000	500,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	21.09599	100.00000	20.94329			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.26000	2.26000	2.26000	152.11038			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.51000	3.51000	3.51000	198.88359			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.34000	4.34000	4.34000	222.49595			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.49500	6.49500	6.49500	103.91271			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.22500	7.22500	7.22500	119.34004			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.99500	104.74880	4.99500	104.70668			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.02500	107.05551	5.02500	107.01220			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.79000	114.19312	6.79000	114.13098			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.00000	113.63952	8.00000	113.56687			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			5.46500	111.16485	5.46500	111.11600			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.49500	107.52221	7.49500	107.45773				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	11.78005	100.00000	11.70243				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.60000	315.04919	1.60000	314.80199				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.80500	172.85043	0.80500	172.72597				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.10000	10.10000	10.10000	106.31640				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.15737				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.12138				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.07661				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.08203				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.66681				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.11803				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL194 On 20/09/2022 Spot Bond					0.00000	101.11803				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.14868				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.14868				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	154.12047				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	155.61262				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.06041				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.05319				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.02616				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.32341				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.33870				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.32516				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.35212				0.00	0	
Total AECI04 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 AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.10468				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.55518				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.24912				0.00	400,000,000	350,000,00
Total AGL03 SPOT										0.00	400,000,000	350,000,00
Total For AGL03										0.00	400,000,000	350,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.18911				0.00	0	1,640,000,00
Total AGT01 SPOT										0.00	0	1,640,000,00
Total For AGT01										0.00	0	1,640,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.02533				0.00	0	9,965,800,00
Total AGT02 SPOT										0.00	0	9,965,800,00
Total For AGT02										0.00	0	9,965,800,00
AGT03 On 05/06/2025 Spot Bond					0.00000	101.82286				0.00	0	2,000,000,00
Total AGT03 SPOT										0.00	0	2,000,000,00
Total For AGT03										0.00	0	2,000,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.52716				0.00	300,000,000	150,000,00
Total AGT04 SPOT										0.00	300,000,000	150,000,00
Total For AGT04										0.00	300,000,000	150,000,00
AHF2A On 18/07/2021 Spot Bond					0.00000	100.57997				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.57997				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.67534				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.56410				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.55879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.61712				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.67540				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.86585				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.92395				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.19357				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.10173				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.18500	110.21847	6.18500	110.16284				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.10740				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.11496				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.56728				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.33498				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.53926				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.10733				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.11488				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.16743				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.09979				0.00	210,100,598	105,050,25
Total AHF7A1 SPOT										0.00	210,100,598	105,050,25
Total For AHF7A1										0.00	210,100,598	105,050,25
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.09979				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.11112				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.10829				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.11866				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.11508				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.18239				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.17306				0.00	0	
Total AHF7D2 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 AHF7D2									0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.91500	109.38799	6.91500	109.32706			0.00	0	
Total AIR02 SPOT									0.00	0	
Total For AIR02									0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.41500	104.89729	7.41500	104.83471			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.24000	93.14641	11.24000	93.06296		3,365,256,000,000.00		299,400,000	99,800,00
Total AIR05 SPOT								3,365,256,000,000.00		299,400,000	99,800,00
Total For AIR05								3,365,256,000,000.00		299,400,000	99,800,00
AIRL01 On 30/04/2028 Spot Bond			5.78000	175.09451	5.78000	174.89838			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.66513			0.00	0	
Total APF04 SPOT									0.00	0	
Total For APF04									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.43920			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.23770			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.46272			0.00	0	
Total APF08 SPOT									0.00	0	
Total For APF08									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.72320			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.34896			0.00	0	
Total APF10 SPOT									0.00	0	
Total For APF10									0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.07108			0.00	0	
Total APF12 SPOT									0.00	0	
Total For APF12									0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.07174			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.31048				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.06999				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.69000	237.04723	4.69000	236.80187				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.70500	214.81326	4.70500	214.59061				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.78000	171.74585	1.78000	171.60842				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	99.51714				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.82500	171.69516	1.82500	171.55714				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/05/2021 Spot Bond					0.00000	49.96796				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15 On 02/06/2021 Spot Bond					0.00000	99.92297				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.40000	188.50618	4.40000	188.31580				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15: On 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	100.29504				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.14086				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.17748				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.24238				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.96816				0.00	0	
Total ASN194 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 ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.88000	108.32326	4.88000	108.20922				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.96854				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.98332				0.00	400,000,000	200,000,000
Total ASN203 SPOT										0.00	400,000,000	200,000,000
Total For ASN203										0.00	400,000,000	200,000,000
ASN20: On 20/06/2022 Spot Bond					0.00000	101.07903				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.07608				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.08589				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.95639				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	99.96037				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.23878				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.97195				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.17218				0.00	0	28,000,000
Total ASN278 SPOT										0.00	0	28,000,000
Total For ASN278										0.00	0	28,000,000
ASN27: On 20/08/2048 Spot Bond					0.00000	100.12733				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.10703				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.20554				0.00	0	52,000,00
Total ASN286 SPOT										0.00	0	52,000,00
Total For ASN286										0.00	0	52,000,00
ASN29(On 26/09/2023 Spot Bond					0.00000	101.01260				0.00	0	23,000,00
Total ASN291 SPOT										0.00	0	23,000,00
Total For ASN291										0.00	0	23,000,00
ASN30(On 20/12/2023 Spot Bond					0.00000	101.04960				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.34673				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			3.86500	3.86500	3.86500	106.05208				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.91500	4.91500	4.91500	95.62428				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.99335				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.13603				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.28974				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	101.00092				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			4.99000	106.80107	4.99000	106.68768				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.06758				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.96849				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.03577				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.02254				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.02254				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.95625				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.22966				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.00269				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.04052				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.45581				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	101.13777				0.00	0	
Total ASN383 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 ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.13777				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.89292				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.01170				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.11387				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	101.09177				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.00449				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.18460				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	99.85998				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	105.14097				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.95768				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.95768				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	100.94147				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.97199				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.27468				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	102.06839				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	105.07089				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.59544				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.60116				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	102.37388				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462 On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	101.61658				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN463 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.01181				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.60122				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/07/2023 Spot Bond					0.00000	100.39869				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.46750				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	101.54450				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	102.27122				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.24216				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.03674				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.23868				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	99.15700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.53648				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.03314				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	99.94039				0.00	0	100,000,00
Total ASN490 SPOT										0.00	0	100,000,00
Total For ASN490										0.00	0	100,000,00
ASN49: On 07/09/2021 Spot Bond					0.00000	99.91546				0.00	0	
Total ASN492 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.76222				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.99222				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.99584				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.99584				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.00616				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	103.97060	9.00000	107.89045				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	103.60966	8.18000	108.03803				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	103.68891	8.36000	103.89589				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	103.68891	8.36000	103.54093				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.99390	9.10000	102.91798				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.62970	11.05000	103.53736				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.61342	11.00000	103.52151				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	103.45056	10.50000	103.36287				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	103.45056	10.50000	103.36287				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.90046				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.43509				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	99.99982				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	103.48315	10.60000	103.39461				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	100.56068	10.47000	103.35335				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	103.44683	10.55000	103.35775				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.37678				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.53324				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	99.89595				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57: On 13/02/2023 Spot Bond					0.00000	101.14780				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.96852				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.12758				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 08/06/2021 Spot Bond					0.00000	101.41610				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.24886				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	99.85682				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.23353				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	101.41233				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.83241				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					0.00000	101.36414				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59: On 01/07/2021 Spot Bond					0.00000	100.73007				0.00	0	
Total ASN594 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 ASN594										0.00	0	
ASN594 On 31/01/2022 Spot Bond			9.22000	102.15989	9.22000	102.95615				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.71105				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.67165				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 16/07/2021 Spot Bond					0.00000	100.54025				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN598 On 22/07/2021 Spot Bond					0.00000	100.45273				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.50143				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.55047				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	99.99967				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.44276				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 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	
ASN609 On 31/01/2030 Spot Bond					0.00000	100.52977				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.47206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	100.39566				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613 On 21/12/2026 Spot Bond					0.00000	100.25657				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 10/08/2021 Spot Bond					0.00000	100.23493				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN615 On 11/08/2021 Spot Bond					0.00000	100.86377				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN616 On 28/02/2024 Spot Bond					0.00000	99.94260				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/08/2021 Spot Bond					0.00000	100.79112				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	100.34794				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 13/08/2021 Spot Bond					0.00000	100.42425				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	100.36077				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN621 On 17/08/2021 Spot Bond					0.00000	100.13849				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN622 On 19/08/2021 Spot Bond					0.00000	100.31567				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN624 On 21/12/2026 Spot Bond					0.00000	100.12071				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN625 On 25/08/2021 Spot Bond					0.00000	100.04022				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN626 On 25/11/2021 Spot Bond					0.00000	100.04022				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN627 On 28/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			740,000,000,000,000.00	7,400,000,000	4,000,000,000	4,000,000,000
Total ASN627 SPOT									10,000,000,000,000.00	7,400,000,000	4,000,000,000	4,000,000,000
Total For ASN627									10,000,000,000,000.00	7,400,000,000	4,000,000,000	4,000,000,000
BAW21 On 24/03/2022 Spot Bond			5.18500	104.94349	5.18500	104.89970			0.00	0		
Total BAW21 SPOT									0.00	0		
Total For BAW21									0.00	0		
BAW21 On 24/03/2022 Spot Bond			9.30000	101.68916	9.30000	101.61382			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	101.31658			0.00	0		
Total BAW22 SPOT									0.00	0		
Total For BAW22									0.00	0		
BAW28 On 06/06/2022 Spot Bond					0.00000	100.19824			0.00	0		
Total BAW28 SPOT									0.00	0		
Total For BAW28									0.00	0		
BAW29 On 22/02/2023 Spot Bond					0.00000	100.05903			0.00	0		
Total BAW29 SPOT									0.00	0		
Total For BAW29									0.00	0		
BAW30 On 05/12/2021 Spot Bond					0.00000	100.04524			0.00	0		
Total BAW30 SPOT									0.00	0		
Total For BAW30									0.00	0		
BAW31 On 30/09/2022 Spot Bond					0.00000	100.81537			0.00	0		
Total BAW31 SPOT									0.00	0		
Total For BAW31									0.00	0		
BAW33 On 13/10/2023 Spot Bond			6.25000	100.58037	6.25000	100.52965			0.00	0		
Total BAW33 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 BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.53930				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.30943				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.37369				0.00	3,100,000,000	3,100,000,000
Total BAW36 SPOT										0.00	3,100,000,000	3,100,000,000
Total For BAW36										0.00	3,100,000,000	3,100,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.08397				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.30713				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.38500	8.38500	8.38500	106.47792				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.25641				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.71000	10.71000	10.71000	107.33897				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.19794				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.16697				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.15132				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.15145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.16612				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.59947				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.34661				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.31989				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.38609				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.34609				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.38547				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.30639				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.38530				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.30719				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.38558				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.34620				0.00	600,000,000	400,000,000
Total BAYA88 SPOT										0.00	600,000,000	400,000,000
Total For BAYA88										0.00	600,000,000	400,000,000
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.54373				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.58222				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.58222				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.58222				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.62187				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 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	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.58288				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.89378				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.66175				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.65500	7.65500	7.65500	103.32899				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.37049				0.00	0	
Total BDX211 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 BDX211									0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.27314			0.00	0	
Total BDX31 SPOT									0.00	0	
Total For BDX31									0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.81935			0.00	0	
Total BDX32 SPOT									0.00	0	
Total For BDX32									0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.30250			0.00	0	
Total BDX33 SPOT									0.00	0	
Total For BDX33									0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.18500	108.30056	7.18500	108.23826		1,437,000,000,000.00	200,000,000	100,000,00	
Total BGL07 SPOT								1,437,000,000,000.00	200,000,000	100,000,00	
Total For BGL07								1,437,000,000,000.00	200,000,000	100,000,00	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.88604			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	100.83984			0.00	115,817,600	57,908,80
Total BGL12 SPOT									0.00	115,817,600	57,908,80
Total For BGL12									0.00	115,817,600	57,908,80
BGL13 On 20/08/2021 Spot Bond			6.18500	104.43655	6.18500	104.38420			0.00	0	
Total BGL13 SPOT									0.00	0	
Total For BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.75396			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.24512			0.00	120,000,000	60,000,00
Total BGL15 SPOT									0.00	120,000,000	60,000,00
Total For BGL15									0.00	120,000,000	60,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.03150			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.37347			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.58726			0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL18 SPOT										0.00	200,000,000	100,000,000
Total For BGL18										0.00	200,000,000	100,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	105.19897				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.66224				0.00	0	1,732,192,100
Total BGT01 SPOT										0.00	0	1,732,192,100
Total For BGT01										0.00	0	1,732,192,100
BID08 On 30/06/2022 Spot Bond					0.00000	101.52888				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.21056				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.45373				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.92500	108.69983	5.92500	108.64811				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.02639				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.27645				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.36711				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.48169				0.00	0	270,000,000
Total BID15 SPOT										0.00	0	270,000,000
Total For BID15										0.00	0	270,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.50062				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0: On 12/10/2028 Spot Bond					0.00000	100.81186				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0: On 21/02/2023 Spot Bond					0.00000	99.40200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	96.02800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	63.99990				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 11/08/2021 Spot Bond					0.00000	100.21168				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.55159				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.47798				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.13573				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.81463				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	98.91624				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	100.65255				0.00	400,000,000	200,000,000
Total BPPF23 SPOT										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF23										0.00	400,000,000	200,000,000
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.35541				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.38252				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.62050				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.66809				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.33978				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.35537				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.36893				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.29936				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.94764				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.81935				0.00	800,000,000	400,000,000
Total CBL29 SPOT										0.00	800,000,000	400,000,000
Total For CBL29										0.00	800,000,000	400,000,000
CCT01 On 23/06/2023 Spot Bond			7.15000	115.70659	7.15000	115.63961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.40000	116.68417	7.40000	116.61431				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.03000	112.36611	8.03000	112.29402				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.45000	107.03495	9.45000	105.44800				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.56506				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.37969				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.55743				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.99965				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.99942				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.76771				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.81485				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.07487				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN193 On 29/08/2021 Spot Bond			3.14000	161.96342	3.14000	161.73551				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.75000	1.75000	1.75000	161.79945				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.00659	4.77000	107.80900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 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	100.73607				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.95500	111.06086	6.95500	110.99897				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	112.93974	8.70700	120.00800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.46723				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.54618				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.74804				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	101.01631	10.98000	100.92831				0.00	0	
Total CLN379 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 CLN379										0.00	0	
CLN38 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	
CLN38 On 20/09/2024 Spot Bond			6.50000	118.55550	6.50000	115.39900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.47300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.04958				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.22732				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.22543				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2022 Spot Bond			1.75000	171.77964	1.75000	171.64261				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			4.96000	138.64196	4.96000	138.49513				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.40000	136.56338	5.40000	136.41391				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 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 On 17/11/2021 Spot Bond					0.00000	100.18031				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45 On 29/11/2021 Spot Bond					0.00000	100.12713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.22745				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.38500	104.89872	6.38500	104.84498				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN466 On 14/03/2022 Spot Bond					0.00000	101.57281				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.13824				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.34827				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.16673				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 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	
CLN477 On 29/11/2021 Spot Bond			100.00000	69.85713	100.00000	69.63716				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.27771				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.88000	101.80360	5.88000	101.75499				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN487 On 23/06/2021 Spot Bond			10.16000	99.80500	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			6.18500	106.36476	6.18500	106.31109				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.34018				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.22797				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	99.95277				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.58500	112.46662	6.58500	112.40723				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.99375				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.76826				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.81194				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.19053				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.19725				0.00	300,000,000	150,000,000
Total CLN505 SPOT										0.00	300,000,000	150,000,000
Total For CLN505										0.00	300,000,000	150,000,000
CLN507 On 20/12/2022 Spot Bond					0.00000	101.46830				0.00	0	
Total CLN507 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 CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.28677				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.54685				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.05461	9.96000	101.97378				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.83073	10.01000	100.75004				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.02076				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.99322	9.60000	104.20775				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.20204				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.01400				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.04940	9.20000	101.97461				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.37126				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.96470				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.48932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.83148				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.27630				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	101.20204				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.13972				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.64887				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.88000	108.77448	8.88000	108.69618				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.40729				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.50272				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.73891				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	138.44400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	99.95557				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 17/01/2024 Spot Bond					0.00000	101.92220				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.35000	109.67277	8.35000	109.59845				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.40000	107.07343	8.40000	107.00163				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.49000	106.59640	8.49000	106.52417				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	306.70566				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	100.18433				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.25060				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.06185				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.81825				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond			100.00000		0.00000	114.39500				0.00	0	
Total CLN560 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 CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.27787				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	100.33362	10.19000	100.32643				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.35000	107.12714	8.35000	107.05572				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.28970				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.09880				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	103.58393				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	99.89487				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.26178				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.58000	105.59366	8.58000	105.52136				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.26358				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.26316				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.16804				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.24766				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.62220				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.86927				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.28479				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	99.95839				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.36778				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.56410				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	99.95955				0.00	1,100,000,000	550,000,000
Total CLN585 SPOT										0.00	1,100,000,000	550,000,000
Total For CLN585										0.00	1,100,000,000	550,000,000
CLN585 On 16/09/2025 Spot Bond					0.00000	103.75238				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.25575				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.05665				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN589 On 18/06/2024 Spot Bond					0.00000	101.11374				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.25268				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.10979				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.38000	143.71539	3.38000	115.23573				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.06078				0.00	0	50,000,00
Total CLN593 SPOT										0.00	0	50,000,00
Total For CLN593										0.00	0	50,000,00
CLN595 On 27/06/2022 Spot Bond					0.00000	100.90576				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.06078				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	100.09740				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.81971				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.14339				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.11374				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.11374				0.00	0	
Total CLN601 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 CLN601										0.00	0	
CLN601 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	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.68353				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.33313				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.23774				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.46304				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.64360				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.06070				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.77454	9.32000	100.69933				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	100.52473				0.00	1,200,000,000	600,000,000
Total CLN610 SPOT										0.00	1,200,000,000	600,000,000
Total For CLN610										0.00	1,200,000,000	600,000,000
CLN611 On 14/04/2026 Spot Bond					0.00000	102.25676				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.25776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.05858				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	99.95831				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.89272				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	102.70737				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.79349				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	99.95953				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.44454				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.44296				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.52577				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN624 On 25/01/2023 Spot Bond					0.00000	100.51141				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.19500	107.45899	6.19500	107.40467				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.16165				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.82693				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.80000	64.56498	11.80000	86.11955				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.20066				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.05000	104.17477	9.05000	104.09838				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.16092				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.17872				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.99011				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.28004				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.60315				0.00	0	
Total CLN635 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 CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.10162				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.16020				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.29940				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.23124				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.17471				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.56731				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.10219				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.09239				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.45956				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.09433				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.16020				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	99.95697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.16020				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.12854				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.16020				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 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	101.27468				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.97757				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.78200				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.76400				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	113.64500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN664 On 20/12/2023 Spot Bond					0.00000	134.68300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.27913				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.98259				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.19210				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	106.02699				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	103.03876				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.01506				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.17713				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.21681				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			3.95663	143.52194	3.95663	116.52241				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			3.95663	143.52194	3.95663	116.52316				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.36508				0.00	0	
Total CLN675 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 CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.18075				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.19041				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	99.87327				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	101.04951				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.32440				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.18389				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.15803				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.00273				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.03156				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.25660				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.22955				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.22931				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.07652				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.91762				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.07660				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.23187				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.94098				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	93.44874				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.02293				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.45739				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.85184				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	99.96146				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.23660				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.88688				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.18615				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.74911				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.60587				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.97879				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.19523				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.17198				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.05115				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	83.01171				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	83.26040				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	101.06546				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.21812				0.00	0	
Total CLN713 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 CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.05835				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.05835				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.05835				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.02847				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.86035				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	101.05471				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	81.00371				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	81.33303				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	99.94999				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	82.05892				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.97012				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.97012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.97012				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.98813				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.98813				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.98813				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	84.61733				0.00	0	
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	85.68222				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	86.33777				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	101.07604				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.28533				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	95.21767				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN737 On 20/06/2023 Spot Bond					0.00000	100.86525				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.90537				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	103.90800				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.77707				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.15777				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.70666				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.43922				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.30897				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.40105				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	99.94574				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.25453				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.19176				0.00	0	
Total CLN748 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 CLN748										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.65500	103.39263	7.65500	103.32899				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.17814				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.58500	108.31540	7.58500	108.24896				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.50000	112.73382	9.50000	112.64761				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.36500	110.10038	6.36500	115.12303				0.00	0	18,900,000.00
Total COJG01 SPOT										0.00	0	18,900,000.00
Total For COJG01										0.00	0	18,900,000.00
COT01 On 03/04/2023 Spot Bond			7.02000	104.97903	7.02000	104.91967				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.91000	103.00625	9.91000	102.92462				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.00000	97.19700	10.00000	97.11886				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.38500	9.38500	9.38500	110.22045				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.17006				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.07654				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.04237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.82573				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.02227				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.51957				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.26781				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.08547				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.98417				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.28385				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.48740				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.09997				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.03968				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.75000	8.75000	8.75000	105.23267				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY04 On 21/08/2026 Spot Bond					0.00000	100.58426			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.10835			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.13500	104.19975	6.13500	104.14739			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.50500	108.22183	6.50500	108.16443		59,304,784,000.00	9,116,800	334,227,400	
Total DV23 SPOT								59,304,784,000.00	9,116,800	334,227,400	
Total For DV23								59,304,784,000.00	9,116,800	334,227,400	
DV23/R On 27/02/2023 Spot Bond			100.00000	34.21176	100.00000	33.98260		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	34.21176	100.00000	33.98260		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			6.05500	111.69850	6.05500	111.64330		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	102.70211	9.69000	102.62161		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	102.70211	9.69000	102.62161		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV29 On 18/02/2029 Spot Bond			11.23000	97.07928	11.23000	96.99141		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	102.81523	10.10000	102.73131		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	102.81523	10.10000	102.73131		0.00	0		
Total DV29/R213 SPOT								0.00	0		
Total For DV29/R213								0.00	0		
DVF21 On 29/11/2021 Spot Bond					0.00000	99.95820		0.00	0		
Total DVF21 SPOT								0.00	0		
Total For DVF21								0.00	0		
DVF22 On 28/03/2022 Spot Bond					0.00000	100.65155		0.00	0		
Total DVF22 SPOT								0.00	0		
Total For DVF22								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22f On 29/08/2022 Spot Bond					0.00000	99.35947				0.00	2,000,000,000	1,000,000,000
Total DVF22B SPOT										0.00	2,000,000,000	1,000,000,000
Total For DVF22B										0.00	2,000,000,000	1,000,000,000
DVF22k On 24/10/2022 Spot Bond					0.00000	100.65172				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.99957				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.49855				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.12461				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.22991				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	99.96443				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.13045				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.38276				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2' On 31/01/2023 Spot Bond					0.00000	100.38581				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	95.61527				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2i On 31/01/2027 Spot Bond					0.00000	100.40772				0.00	0	
Total DVFB29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DVFB29									0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.11591			0.00	0	1,000,000,00
Total DVFB30 SPOT									0.00	0	1,000,000,00
Total For DVFB30									0.00	0	1,000,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.12148			0.00	0	
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
E175 On 01/08/2021 Spot Bond			4.34000	105.96879	4.34000	105.93128			0.00	0	
Total E175 SPOT									0.00	0	
Total For E175									0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.59000	105.21423	5.59000	105.16695			0.00	0	
Total ECN22 SPOT									0.00	0	
Total For ECN22									0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.49500	110.77251	6.49500	110.71481			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.95000	108.34842	4.95000	108.23446			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			4.88000	96.05405	4.88000	95.95294			0.00	0	
Total EL037 SPOT									0.00	0	
Total For EL037									0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	134.08752	2.25000	133.97505			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			3.67000	144.95201	3.67000	144.81435			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			3.68200	131.54529	3.68200	131.42024			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			3.72500	128.97213	3.72500	128.84842			0.00	0	
Total EL30 SPOT									0.00	0	
Total For EL30									0.00	0	
EL31 On 02/06/2031 Spot Bond			4.59000	110.36300	4.59000	110.24965			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.85000	98.06255	4.85000	97.95955				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	134.08752	2.25000	133.97505				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	145.87305				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	143.54249				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	110.78727				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	109.86583				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	110.08542				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	108.43214				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	100.72591				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN011 On 22/04/2022 Spot Bond					0.00000	102.01012				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.31591				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	97.58747				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	99.24125				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.07000	103.19392	9.07000	103.11933				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			10.83000	10.83000	10.83000	95.47163				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.18000	11.18000	11.18000	99.56128				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			9.15000	108.12864	9.15000	106.33457				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.15000	9.15000	9.15000	107.43701				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.36500	11.36500	11.36500	81.81703				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.34500	10.34500	10.34500	105.79512				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.36500	11.36500	11.36500	100.34027				0.00	0	
Total EMM09P SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.89357				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	99.86802				0.00	125,899,000	62,949,500
Total EPF016 SPOT										0.00	125,899,000	62,949,500
Total For EPF016										0.00	125,899,000	62,949,500
EPF017 On 07/09/2023 Spot Bond					0.00000	99.86396				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.11715				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.12834				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.30833				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.92544				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.27015				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	101.11368				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	99.91962				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	99.91712				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.62400				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.24054				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.43258				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.16554				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.15806				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.17745				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.15955				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.16699				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/05/2022 Spot Bond					0.00000	100.15571				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA26 On 17/08/2022 Spot Bond					0.00000	100.15211				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	100.17443				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Spot Bond			5.84500	109.91883	5.84500	109.86637				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	103.45478	10.00000	103.37115				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.22000	99.79520	8.22000	99.72933			265,570,116,000.00		32,307,800	4,150,000,00
Total ES26 SPOT									265,570,116,000.00		32,307,800	4,150,000,00
Total For ES26									265,570,116,000.00		32,307,800	4,150,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	101.24897	7.85000	101.18508				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.07500	77.84621	11.11000	77.58597			597,119,700,000.00		53,916,000	2,248,844,50
Total ES33 SPOT									597,119,700,000.00		53,916,000	2,248,844,50
Total For ES33									597,119,700,000.00		53,916,000	2,248,844,50
ES33/R On 15/09/2033 Spot Bond			7.50000	101.55251	7.50000	101.49158				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.64000	76.37616	11.64000	76.30535			30,507,380,760,000.00		2,620,909,000	11,705,452,60
Total ES42 SPOT									30,507,380,760,000.00		2,620,909,000	11,705,452,60
Total For ES42									30,507,380,760,000.00		2,620,909,000	11,705,452,60
ES42/R On 25/04/2042 Spot Bond			8.50000	100.82215	8.50000	100.75338				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	101.18793				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.23266				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.06756				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.18467				0.00	0	
Total FIFB14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.11821				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.16323				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.17063				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.44788				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.95247				0.00	400,000,000	200,000,000
Total FIFB19 SPOT										0.00	400,000,000	200,000,000
Total For FIFB19										0.00	400,000,000	200,000,000
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.12611				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	99.93378				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.08500	5.08500	5.08500	99.93039				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.31932				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.22721				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.85567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	103.07454				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.99869				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.83329				0.00	2,230,000,000	4,830,000,000
Total FRB25 SPOT										0.00	2,230,000,000	4,830,000,000
Total For FRB25										0.00	2,230,000,000	4,830,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.44385				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.85000	105.24599	8.85000	110.25862				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.62799				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.22403				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.05000	101.33894	8.05000	101.27341				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.81000	172.84473	0.81000	172.72020				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.76000	313.85398	1.76000	313.60360				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.22500	2.22500	2.22500	152.29686				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI28 On 31/03/2028 Spot Bond			3.46000	199.68364	3.46000	199.49707				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.81000	3.81000	3.81000	106.46821				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	216.99291				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.40000	87.75845	5.40000	87.66281				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.04500	94.76141	5.04500	94.66038				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.32000	6.32000	6.32000	81.04482				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.39000	6.39000	6.39000	80.26635				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			3.56000	3.56000	3.56000	145.36858				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.65472				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC207										0.00	0	
FRC207 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	
FRC210 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	
FRC221 On 31/01/2022 Spot Bond			1.86000	171.65576	1.86000	171.51727				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC231 On 31/01/2022 Spot Bond			2.72000	170.69265	2.72000	170.54292				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC251 On 13/02/2022 Spot Bond					0.00000	100.29334				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC252 On 14/03/2022 Spot Bond					0.00000	101.15782				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC253 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	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.36106				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC261 On 20/06/2021 Spot Bond					0.00000	101.49904				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC266 On 06/08/2023 Spot Bond					0.00000	102.15658				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.45146				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.09856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.10262				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.16669				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	111.20455				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.35352				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.07252				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	109.24744				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.01717				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.24482				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.21981				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.22359				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.34666				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 25/04/2023 Spot Bond					0.00000	102.53467				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.70114				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	99.94646				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.40832				0.00	8,874,275,200	4,437,137,60
Total FRC305 SPOT										0.00	8,874,275,200	4,437,137,60
Total For FRC305										0.00	8,874,275,200	4,437,137,60
FRC30(On 27/02/2023 Spot Bond					0.00000	100.01288				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.62171				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.99552				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.14498				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.25666				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	100.38474				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.24470				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.45751				0.00	0	
Total FRC317 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 FRC317									0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.81780			0.00	0	
Total FRC318 SPOT									0.00	0	
Total For FRC318									0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.25648			0.00	0	
Total FRC319 SPOT									0.00	0	
Total For FRC319									0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	101.28540			0.00	400,000,000	200,000,000
Total FRC323 SPOT									0.00	400,000,000	200,000,000
Total For FRC323									0.00	400,000,000	200,000,000
FRC324 On 20/06/2026 Spot Bond					0.00000	101.15742			0.00	0	
Total FRC324 SPOT									0.00	0	
Total For FRC324									0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.76299			0.00	0	
Total FRC325 SPOT									0.00	0	
Total For FRC325									0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	102.29061			0.00	0	
Total FRC326 SPOT									0.00	0	
Total For FRC326									0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.81212			0.00	0	
Total FRC327 SPOT									0.00	0	
Total For FRC327									0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.01340			0.00	0	
Total FRC328 SPOT									0.00	0	
Total For FRC328									0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.32279			0.00	0	
Total FRC329 SPOT									0.00	0	
Total For FRC329									0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.63071			0.00	0	
Total FRC330 SPOT									0.00	0	
Total For FRC330									0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.49128			0.00	0	
Total FRC335 SPOT									0.00	0	
Total For FRC335									0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	101.28627			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.32314				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	101.24740				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.73305				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.69085				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.48691				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.14973				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.04052				0.00	800,000,000	400,000,000
Total FRC343 SPOT										0.00	800,000,000	400,000,000
Total For FRC343										0.00	800,000,000	400,000,000
FRC343 On 15/10/2022 Spot Bond					0.00000	100.67745				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.36897				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.34988				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.55441				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 31/07/2023 Spot Bond					0.00000	100.51602				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.48941				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2021 Spot Bond					0.00000	100.44400				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	99.95218				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.96550				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.49700				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2021 Spot Bond					0.00000	100.91782				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.49775				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.48623				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.49237				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 31/01/2022 Spot Bond					0.00000	100.35650				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	100.60394				0.00	0	
Total FRC359 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 FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.47411				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.46804				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.88118				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.25032				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	99.94381				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	99.94039				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.38642				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.03845				0.00	0	2,300,000,00
Total FRC367 SPOT										0.00	0	2,300,000,00
Total For FRC367										0.00	0	2,300,000,00
FRC66 On 31/01/2022 Spot Bond			2.50000	2.50000	2.50000	170.79125				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.44000	2.44000	2.44000	170.85908				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.42000	2.42000	2.42000	170.88171				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.41000	100.71984	4.41000	100.61824				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.78000	109.72981	4.78000	109.61517				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.62122				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.24077				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.84547				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.56845				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.22659				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.45431				0.00	360,000,000	360,000,000
Total FRJ25 SPOT										0.00	360,000,000	360,000,000
Total For FRJ25										0.00	360,000,000	360,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.21617				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.91603				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.75543				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.23300	4.23300	4.23300	98.79901				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 31/01/2038 Spot Bond			4.70000	4.70000	4.70000	110.75579				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.97179				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.47817				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.84000	108.88327	4.84000	108.76897				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.64000	216.19658	4.64000	220.16862				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.98000	106.93837	4.98000	106.82493				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.67000	4.67000	4.67000	219.52898				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.11000	147.79635	3.11000	147.66202				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	126.32093	3.70500	126.19996				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.78000	109.72981	4.78000	109.61517				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.79000	213.02032	4.79000	216.99291				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.84000	211.97396	4.84000	215.94675				0.00	0	
Total FRS121 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 FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.64000	120.47587	2.64000	150.10263				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.87000	211.34910	4.87000	215.32201				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.98000	106.93837	4.98000	106.82493				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.21000	190.70667	4.21000	190.51699				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.73000	97.20757	5.73000	97.09857				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.10000	191.99405	4.10000	191.80476				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.16000	191.29063	4.16000	191.10111				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.38000	201.05691	5.38000	205.03181				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.68000	97.82186	5.68000	97.71256				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	106.82493				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.96000	105.51079	4.96000	107.10008				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.97000	193.52829	3.97000	193.33951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.15000	205.62227	5.15000	209.59624				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.10000	191.99405	4.10000	191.80476				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.10000	191.99405	4.10000	191.80476				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.39000	188.62127	4.39000	188.43092				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.41000	146.26492	3.41000	146.12841				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.56000	171.99400	1.56000	171.85947				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.45000	187.93192	4.45000	187.74137				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.49000	187.47395	4.49000	187.28326				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.38000	146.41724	3.38000	146.28093				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.96500	193.58756	3.96500	193.39881				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.50000	4.50000	4.50000	187.16894				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS16 On 06/06/2025 Spot Bond					0.00000	19.62570				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.61523				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.62167				0.00	0	37,000,00
Total FRS171 SPOT										0.00	0	37,000,00
Total For FRS171										0.00	0	37,000,00
FRS17 On 16/10/2024 Spot Bond					0.00000	100.68445				0.00	0	46,000,00
Total FRS172 SPOT										0.00	0	46,000,00
Total For FRS172										0.00	0	46,000,00
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	101.10407				0.00	0	65,000,00
Total FRS180 SPOT										0.00	0	65,000,00
Total For FRS180										0.00	0	65,000,00
FRS18 On 27/09/2025 Spot Bond					0.00000	101.00849				0.00	0	59,000,00
Total FRS182 SPOT										0.00	0	59,000,00
Total For FRS182										0.00	0	59,000,00
FRS18 On 04/10/2021 Spot Bond					0.00000	159.40759				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	175.87837				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	142.79576				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	161.23749				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	39.76819				0.00	0	
Total FRS194 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.31754				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.36428				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.25284				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.02842				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 14/10/2025 Spot Bond					0.00000	100.68479				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.14761				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.89638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.48357				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.04052				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.74703				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.22943				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	101.34041				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	109.81057				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	107.29551				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	103.24176				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.63666				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	85.24012				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	102.01244				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	102.30364				0.00	0	
Total FRS244 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 FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.68002				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.98243				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.35650				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.35726				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	95.65155				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.35498				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	101.19552				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	97.43091				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	102.09460				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	101.52353				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	99.94476				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.86000	1.86000	1.86000	312.85749				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.60000	315.04919	1.60000	314.80199				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.60000	1.60000	1.60000	314.80199				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.80000	172.85611	0.80000	172.73173				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS51 On 31/01/2022 Spot Bond			0.80000	172.85611	0.80000	172.73173			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.36713			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.68000	102.70313	4.68000	102.59667			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.16000	73.28654	4.16000	110.63174			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.53000	2.53000	2.53000	150.68061			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.81000	2.81000	2.81000	149.21446			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.66000	2.66000	2.66000	314.86922			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.96500	4.96500	4.96500	106.49647			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.10000	114.26936	6.10000	119.57627		244,000,000,000.00		40,000,000	20,000,000
Total FRX24 SPOT								244,000,000,000.00		40,000,000	20,000,000
Total For FRX24								244,000,000,000.00		40,000,000	20,000,000
FRX25 On 26/07/2025 Spot Bond			6.65000	114.44383	6.65000	114.38180			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.39000	110.70540	7.39000	110.63957		34,959,134,000.00		4,730,600	151,233,600
Total FRX26 SPOT								34,959,134,000.00		4,730,600	151,233,600
Total For FRX26								34,959,134,000.00		4,730,600	151,233,600
FRX27 On 07/03/2027 Spot Bond			7.49000	114.79259	7.49000	114.72380			0.00	0	300,000,000
Total FRX27 SPOT									0.00	0	300,000,000

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 FRX27										0.00	0	300,000,00
FRX28 On 26/07/2028 Spot Bond			7.66000	116.83316	7.66000	116.76041				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.79500	108.91783	8.79500	108.84016				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.91000	106.35793	8.91000	106.28112				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.04500	111.78071	9.04500	111.69968				0.00	0	100,000,00
Total FRX32 SPOT										0.00	0	100,000,00
Total For FRX32										0.00	0	100,000,00
FRX45 On 14/04/2045 Spot Bond			10.72500	77.69783	10.72500	77.63132				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.02050				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.42231				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.11136				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.10593				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.10960				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.11067				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	99.83783				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.97510				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.01012				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.07421				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.01205				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.04448				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.06199				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.41000	114.90025	3.41000	114.79316				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.03433				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.32074				0.00	111,665,000	55,832,500
Total GRT14 SPOT										0.00	111,665,000	55,832,500
Total For GRT14										0.00	111,665,000	55,832,500
GRT16 On 17/10/2021 Spot Bond					0.00000	100.65438				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.03500	110.20295	6.03500	110.14926				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT19 On 14/03/2022 Spot Bond					0.00000	101.65555				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.58021				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.80000	103.94445	8.80000	103.87111				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.59997				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.63588				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.08684				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.47619				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.03674				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.60657				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	101.03328				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.07643				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.54361				0.00	0	
Total GRT30 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 GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.97107				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.87510				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.12409				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.17828				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.84604				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.41096				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.97978				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	98.99416				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.11653				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.11407				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.98942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.52396				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.56701				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.52576				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.87163				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.78052				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.80600				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.75345				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	99.95996				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.58113				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.16309				0.00	111,367,800	55,683,90
Total HILB08 SPOT										0.00	111,367,800	55,683,90
Total For HILB08										0.00	111,367,800	55,683,90
HILB09 On 29/03/2025 Spot Bond					0.00000	99.32435				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB10 On 17/03/2022 Spot Bond					0.00000	100.73827				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.36325				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.22521				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.22521				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.90457				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.84911				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.83334				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.20000	310.59601	2.20000	310.33708				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.55000	2.55000	2.55000	315.57599				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.84500	105.71279	9.84500	105.62863				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.74000	78.32197	4.74000	100.22996				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.21000	89.71153	11.21000	89.63048			84,075,000,000,000.00	7,500,000,000	6,890,000,000	
Total HWAY34 SPOT									14,075,000,000,000.00	7,500,000,000	6,890,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For HWAY34									14,075,000,000,000.00	7,500,000,000	6,890,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.10493	100.00000	12.02385			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.25000	89.03067	11.25000	88.94995			0.00	0	5,020,000,000
Total HWAY35 SPOT									0.00	0	5,020,000,000
Total For HWAY35									0.00	0	5,020,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.10377	100.00000	12.02270			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	100.74677			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.55347			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.99994			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.00000	153.62786	1.96000	153.71760			278,295,004,000,000.00	139,147,502,000	442,588,451,000
Total I2025 SPOT									18,295,004,000,000.00	139,147,502,000	442,588,451,000
Total For I2025									18,295,004,000,000.00	139,147,502,000	442,588,451,000
I2029 On 31/03/2029 Spot Bond			2.94000	113.40121	2.94000	113.30000			50,292,881,268,000.00	17,106,422,200	171,199,736,100
Total I2029 SPOT									50,292,881,268,000.00	17,106,422,200	171,199,736,100
Total For I2029									50,292,881,268,000.00	17,106,422,200	171,199,736,100
I2033 On 28/02/2033 Spot Bond			3.91000	105.95980	3.91000	105.85714			5,328,194,536,000.00	1,362,709,600	177,658,490,100
Total I2033 SPOT									5,328,194,536,000.00	1,362,709,600	177,658,490,100
Total For I2033									5,328,194,536,000.00	1,362,709,600	177,658,490,100
I2038 On 31/01/2038 Spot Bond			4.04000	120.84832	4.08000	120.09511			117,307,639,376,000.00	29,036,544,400	421,368,582,200
Total I2038 SPOT									117,307,639,376,000.00	29,036,544,400	421,368,582,200
Total For I2038									117,307,639,376,000.00	29,036,544,400	421,368,582,200
I2046 On 31/03/2046 Spot Bond			4.14000	108.05437	4.14000	107.94749			35,745,556,536,000.00	8,634,192,400	293,199,171,200
Total I2046 SPOT									35,745,556,536,000.00	8,634,192,400	293,199,171,200
Total For I2046									35,745,556,536,000.00	8,634,192,400	293,199,171,200
I2050 On 31/12/2050 Spot Bond			4.04500	113.63759	4.04500	113.52564			3,255,214,559,000.00	804,750,200	258,876,125,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 SPOT										3,255,214,559,000.00	804,750,200	258,876,125,10
Total For I2050										3,255,214,559,000.00	804,750,200	258,876,125,10
IBL101 On 24/05/2022 Spot Bond			5.90000	5.90000	5.90000	103.10498				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.67102				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.32000	309.71474	2.32000	317.35650				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.20663				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.09660				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.15572				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.48898				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.19700				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.64937				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.05950				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.61269				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL132 On 12/08/2024 Spot Bond					0.00000	100.24202				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.24643				0.00	0	100,000,00
Total IBL133 SPOT										0.00	0	100,000,00
Total For IBL133										0.00	0	100,000,00
IBL134 On 17/10/2024 Spot Bond					0.00000	100.69574				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.05848				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.05474				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.23748				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.17760				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.10690				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.10634				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.01360				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.81982				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.00696				0.00	0	
Total IBL148 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 IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.00858				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.18369				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.11768				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.48445				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.45993				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.47495				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.25336				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.30563				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.18640				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.60463				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.62618				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.38431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.20897				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.13450				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.13935				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.22240				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.04015				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.88000	0.88000	0.88000	172.63955				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.54500	111.99225	6.54500	111.93250				0.00	0	290,000,00
Total IBL60 SPOT										0.00	0	290,000,00
Total For IBL60										0.00	0	290,000,00
IBL65 On 29/07/2021 Spot Bond					0.00000	100.47606				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.20000	172.40141	1.20000	172.27168				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.97500	107.31344	4.97500	107.27045				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL95 On 12/09/2021 Spot Bond					0.00000	101.45665				0.00	0	2,000,000,00
Total IBL95 SPOT										0.00	0	2,000,000,00
Total For IBL95										0.00	0	2,000,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	102.34078				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.05000	104.65438	8.05000	104.58707				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.73000	109.63451	9.73000	109.86412				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.24666				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.62000	109.26450	8.62000	114.57852				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.49755				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.22255				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.07851				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.69600				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.27021				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.05465				0.00	0	
Total IDCG18 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 IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.61057				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.97800				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.47543				0.00	400,000,000	200,000,000
Total IDCG22 SPOT										0.00	400,000,000	200,000,000
Total For IDCG22										0.00	400,000,000	200,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.54963				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.09018				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.50000	103.48579	7.50000	107.77155				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	101.02570				0.00	0	250,000,000
Total ING375 SPOT										0.00	0	250,000,000
Total For ING375										0.00	0	250,000,000
INLV01 On 12/08/2024 Spot Bond					0.00000	101.74755				0.00	1,000,000,000	1,000,000,000
Total INLV01 SPOT										0.00	1,000,000,000	1,000,000,000
Total For INLV01										0.00	1,000,000,000	1,000,000,000
INLV05 On 22/03/2023 Spot Bond					0.00000	104.81348				0.00	500,000,000	500,000,000
Total INLV05 SPOT										0.00	500,000,000	500,000,000
Total For INLV05										0.00	500,000,000	500,000,000
INLV06 On 22/01/2026 Spot Bond					0.00000	100.84763				0.00	1,000,000,000	500,000,000
Total INLV06 SPOT										0.00	1,000,000,000	500,000,000
Total For INLV06										0.00	1,000,000,000	500,000,000
INLV07 On 09/03/2026 Spot Bond					0.00000	101.37429				0.00	600,000,000	300,000,000

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 INLV07 SPOT										0.00	600,000,000	300,000,000
Total For INLV07										0.00	600,000,000	300,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	102.58187				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.08612				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.10953				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.98649				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.00449				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.77852				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.42087				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.34549				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.63896				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.27020				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.27485				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF30 On 25/03/2024 Spot Bond					0.00000	100.93940				0.00	200,000,000	100,000,000
Total IPF30 SPOT										0.00	200,000,000	100,000,000
Total For IPF30										0.00	200,000,000	100,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	99.36247				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.86907				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.14935				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.11847				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.56155				0.00	600,000,000	300,000,000
Total IPFG01 SPOT										0.00	600,000,000	300,000,000
Total For IPFG01										0.00	600,000,000	300,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.90950	2.75000	100.88667				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.86000	183.29768	4.86000	183.10580				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.80429				0.00	1,135,620,200	567,810,100
Total IV035 SPOT										0.00	1,135,620,200	567,810,100
Total For IV035										0.00	1,135,620,200	567,810,100
IV036 On 22/07/2021 Spot Bond					0.00000	101.14584				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.44523				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.30000	3.30000	3.30000	169.89125				0.00	0	
Total IV039 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 IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.40199				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.91500	103.27518	7.91500	103.20976				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.36313				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.92000	7.92000	7.92000	102.32023				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.60551				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.79500	171.72895	1.79500	171.59131				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.54146				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.27228				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.76000	184.41583	4.76000	184.22427				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.89580				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.08500	102.98606	11.08500	102.89382				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.40000	102.02579	6.40000	101.97282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.99245				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.01698				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.00063				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.20826				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.19887				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.52857				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.24000				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	99.95349				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.10826				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.91635				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.39404				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC146 On 03/06/2023 Spot Bond					0.00000	100.44909				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.95045				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.50205				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.46524				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.51101				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	101.44928				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.12927				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.98117				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.67004				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.85738				0.00	0	
Total IVC176 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 IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.85341				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.80441				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.23762				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.24208				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.22053				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.08861				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.26618	7.40000	103.20436				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.01350				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	99.92023				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.17358				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	101.10737				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.62581	7.23000	102.32207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				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	99.90270				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.84872				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.82715				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.75171				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	99.66823				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	99.59113				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.51415				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.36055				0.00	0	
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	99.26638				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	99.18802				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ054 On 12/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.10978				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.03166				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										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	101.26579				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.08483				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.88500	102.66418	5.88500	102.61570				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.80773				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.10300				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.57462				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.35094				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.18808				0.00	0	
Total KAP016 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.11421				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.69310				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.32991				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.59000	124.95425	8.59000	124.86860				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.68727				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.50801				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.86500	103.01789	6.86500	108.05020				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.97902				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.88500	105.41763	8.88500	105.34255				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.22223				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.91500	94.18207	11.91500	94.09326				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.93500	99.42408	9.93500	104.18925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.60019				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.78884				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.28196				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.38744				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.69365				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.25993				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.48197				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.97584				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.39500	106.39906	6.39500	106.34417				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.13266				0.00	0	400,000,00
Total LGL07 SPOT										0.00	0	400,000,00
Total For LGL07										0.00	0	400,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.89674				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL09 On 28/08/2024 Spot Bond					0.00000	102.54985				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.09859				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.35227				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.39385				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.59166				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.03151				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.03321				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.68848				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.11714				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.12037				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.28354				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.13744				0.00	0	1,000,000.00
Total MBF063 SPOT										0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF063										0.00	0	1,000,000,00
MBF06: On 30/09/2022 Spot Bond					0.00000	101.07746				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.99467				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.13123				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.14166				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.13615				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.05358				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.40912				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.93658				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.24135				0.00	0	600,000,00
Total MBP045 SPOT										0.00	0	600,000,00
Total For MBP045										0.00	0	600,000,00
MBP04: On 26/02/2022 Spot Bond					0.00000	100.39379				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.02427				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.78788				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.80426				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.45820				0.00	1,000,000,000	500,000,000
Total MBP050 SPOT										0.00	1,000,000,000	500,000,000
Total For MBP050										0.00	1,000,000,000	500,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	101.35797				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.81893				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.53000	7.53000	7.53000	116.64107				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.68500	109.15154	5.68500	109.10085				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.08192				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.62109				0.00	400,000,000	200,000,000
Total MMIG07 SPOT										0.00	400,000,000	200,000,000
Total For MMIG07										0.00	400,000,000	200,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	101.26709				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			8.15000	109.37803	8.15000	109.30604				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.67236				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.40000	99.31889	8.40000	99.26109				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.70887				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.70670				0.00	400,000,000	210,000,00
Total MTN09 SPOT										0.00	400,000,000	210,000,00
Total For MTN09										0.00	400,000,000	210,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.35052				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.90043				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.35808				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.03117				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.26047				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.27017				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.74715				0.00	0	410,000,00
Total MTN16 SPOT										0.00	0	410,000,00

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 MTN16									0.00	0	410,000,00
MTN17 On 30/05/2024 Spot Bond					0.00000	98.90142			0.00	0	70,000,00
Total MTN17 SPOT									0.00	0	70,000,00
Total For MTN17									0.00	0	70,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.08948			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	99.86129			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.63614			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.29948			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.49500			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.10000	103.41850	8.10000	103.35047			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.53422			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total MTNC23 SPOT									0.00	0	
Total For MTNC23									0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.06016			0.00	0	
Total MWAR03 SPOT									0.00	0	
Total For MWAR03									0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.06016			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.06450			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.06443				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.73196				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.54184				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.05865				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.36479				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.15877				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.91985				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.18462				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.40960				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.61642				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.86500	103.58674	5.86500	103.53793				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			6.48500	110.42236	6.48500	110.36397				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.03000	109.43807	9.03000	109.35799				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.48612				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.52466				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.39911				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.63228				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.44015				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.05000	111.26719	6.05000	111.21314				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.93500	104.29247	4.93500	104.25034				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.35000	104.96217	5.35000	104.91625				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.40000	112.67848	6.40000	112.61966				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.60000	110.50071	7.60000	110.43317				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00

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 NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			5.88000	103.58396	5.88000	103.53450				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.94000	114.22152	6.94000	114.15731				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.91150				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.95000	116.62130	7.95000	116.54598				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.97500	107.44952	4.97500	107.40649				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.63500	115.78217	6.63500	115.72058				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.67500	116.72829	7.67500	116.65664				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	100.24808				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.46000	5.46000	5.46000	111.37221				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.17471				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	29.66495	100.00000	29.46948				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.39674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.86000	113.88899	7.86000	113.81743				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.38000	112.62883	5.38000	112.57929				0.00	0	50,000,00
Total NBK28A SPOT										0.00	0	50,000,00
Total For NBK28A										0.00	0	50,000,00
NBK29 On 31/07/2026 Spot Bond			7.02000	118.32982	7.02000	118.26218				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.83500	111.99108	5.83500	111.93770				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.51000	109.34799	5.51000	109.29955				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.61766				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.05617				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.30773				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.57256				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.82500	9.82500	9.82500	72.58307				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.51694				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK42I On 21/02/2022 Spot Bond					0.00000	100.79067				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.93810				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.01814				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.14908				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.55214				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.29655				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.96151				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.26719				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.42323				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.59989				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.62597				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.10100				0.00	0	
Total NBK54B 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 NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.47352				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.34635				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.44120				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.74372				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.23351				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.48717				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.07371				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.57232				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.61900				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.04062				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			8.99500	106.10520	8.99500	106.02913				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.03161				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.03000	105.57206	9.03000	105.49607				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.04062				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.05491				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.07292				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.87912				0.00	170,000,000	85,000,000
Total NEDT1B SPOT										0.00	170,000,000	85,000,000
Total For NEDT1B										0.00	170,000,000	85,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	102.17071				0.00	600,000,000	300,000,000
Total NGL01 SPOT										0.00	600,000,000	300,000,000
Total For NGL01										0.00	600,000,000	300,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	100.03320				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.40141				0.00	1,326,000,000	663,000,000
Total NGL02 SPOT										0.00	1,326,000,000	663,000,000
Total For NGL02										0.00	1,326,000,000	663,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.18095				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.70986				0.00	900,771,200	450,385,600
Total NGL04 SPOT										0.00	900,771,200	450,385,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL04										0.00	900,771,200	450,385,60
NGL05 On 26/07/2023 Spot Bond					0.00000	101.72305				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.05151				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.55969				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.46694				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.78877				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.33559				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.37911				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.99556				0.00	0	50,000,00
Total NGT104 SPOT										0.00	0	50,000,00
Total For NGT104										0.00	0	50,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	100.75189				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.68766				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.21675				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.29535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.46356				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.24891				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.84658				0.00	0	1,718,700,00
Total NHM011 SPOT										0.00	0	1,718,700,00
Total For NHM011										0.00	0	1,718,700,00
NHM01 On 13/06/2022 Spot Bond					0.00000	102.26147				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.37189				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.42049				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.37190				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.86319				0.00	0	100,000,00
Total NHM018 SPOT										0.00	0	100,000,00
Total For NHM018										0.00	0	100,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	100.00596				0.00	0	30,000,00
Total NHM019 SPOT										0.00	0	30,000,00
Total For NHM019										0.00	0	30,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	100.03013				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	211.75195				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI210 On 31/03/2028 Spot Bond			3.47000	3.47000	3.47000	199.37419				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.71500	2.71500	2.71500	149.71004				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.23500	3.23500	3.23500	110.92995				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			4.83000	4.83000	4.83000	108.90946				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	149.16240				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	198.63400	3.45000	198.44823				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	147.14874				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.11500	3.11500	3.11500	203.78908				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.26000	202.15815	3.26000	201.97251				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.94500	107.42065	4.94500	107.30698				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.56625				0.00	0	
Total NN014 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 NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.12100				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.21099				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.54780				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.11740				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.17176				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	100.06021				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.14621				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.63717				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.37528				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.11669				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.06119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.11936				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	140.79240				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.27647				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	140.58741				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	137.60308				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.17469				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	125.57655				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.33015				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.96504				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.88833				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.04140				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	101.23785				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.85183				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.60599				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	108.19000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	106.55000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	109.98000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	108.72000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	108.38681				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	108.47130				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.13524				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.99256				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.56754				0.00	0	
Total NNF023 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 NNF023										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.27217				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.99912				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF02: On 09/07/2021 Spot Bond					0.00000	101.36261				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	96.58215				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	108.47130				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03: On 20/07/2021 Spot Bond					0.00000	100.49763				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03: On 19/04/2022 Spot Bond					0.00000	96.56669				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03: On 06/08/2021 Spot Bond					0.00000	100.28935				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03: On 17/08/2021 Spot Bond					0.00000	100.13909				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03: On 19/08/2021 Spot Bond					0.00000	100.19026				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.04007				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.04007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.86312				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.47940				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.20325				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.48446				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.05954				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.05973				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.05406				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.04387				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.71290				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.06409				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.06128				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.04870				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.76195				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.05031				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.55500	108.60015	6.55500	108.54306				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.45000	196.69005	2.45000	196.52205				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.30000	115.67872	9.30000	115.59209				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.45039	100.00000	12.36746				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	101.42986				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.19053				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.05074				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.56235				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.06734				0.00	0	
Total NTC27 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 NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.08201				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.07252				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	101.19749				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.53603				0.00	750,000,000	19,750,000,000
Total NTC32 SPOT										0.00	750,000,000	19,750,000,000
Total For NTC32										0.00	750,000,000	19,750,000,000
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.04633				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.72383				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.72500	105.58058	5.72500	105.53201				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.21000	114.41158	7.21000	114.34554				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			5.91500	108.38701	5.91500	108.33552				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.53500	116.14096	7.53500	116.07094				0.00	0	780,000,000
Total OML10 SPOT										0.00	0	780,000,000
Total For OML10										0.00	0	780,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	101.20155				0.00	0	400,000,000

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 OML11 SPOT										0.00	0	400,000,00
Total For OML11										0.00	0	400,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.51890				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.37772				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.47449				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.33435				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.34566				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.99987				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.73218				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.99986				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.12034				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.13539				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.13754				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
PRE2D On 20/02/2022 Spot Bond					0.00000	100.13969			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.28500	119.11521	7.25000	119.21698		078,261,759,743,500.00	1,657,963,179,100	332,496,587,900	
Total R186 SPOT								78,261,759,743,500.00	657,963,179,100	332,496,587,900	
Total For R186								78,261,759,743,500.00	657,963,179,100	332,496,587,900	
R197 On 07/12/2023 Spot Bond			1.25000	317.68340	1.25000	317.44322		2,800,350,375,000.00	2,240,280,300	89,092,806,900	
Total R197 SPOT								2,800,350,375,000.00	2,240,280,300	89,092,806,900	
Total For R197								2,800,350,375,000.00	2,240,280,300	89,092,806,900	
R202 On 07/12/2033 Spot Bond			3.82500	234.47386	3.84000	233.89493		85,226,974,650,000.00	22,281,562,000	139,936,147,700	
Total R202 SPOT								85,226,974,650,000.00	22,281,562,000	139,936,147,700	
Total For R202								85,226,974,650,000.00	22,281,562,000	139,936,147,700	
R2023 On 28/02/2023 Spot Bond			4.89000	106.66733	4.88500	106.63393		825,748,531,656,000.00	168,864,730,400	484,423,132,800	
Total R2023 SPOT								825,748,531,656,000.00	168,864,730,400	484,423,132,800	
Total For R2023								825,748,531,656,000.00	168,864,730,400	484,423,132,800	
R2030 On 31/01/2030 Spot Bond			8.84500	97.59068	8.84500	97.52070		564,844,233,179,500.00	2,438,083,011,100	994,254,274,600	
Total R2030 SPOT								564,844,233,179,500.00	438,083,011,100	994,254,274,600	
Total For R2030								564,844,233,179,500.00	438,083,011,100	994,254,274,600	
R2032 On 31/03/2032 Spot Bond			9.61500	92.28971	9.61500	92.21869		623,971,000,776,000.00	1,624,957,982,400	754,413,934,100	
Total R2032 SPOT								623,971,000,776,000.00	624,957,982,400	754,413,934,100	
Total For R2032								623,971,000,776,000.00	624,957,982,400	754,413,934,100	
R2035 On 28/02/2035 Spot Bond			10.25500	92.13625	10.25500	92.06115		971,917,983,685,500.00	1,264,935,932,100	1,411,199,759,300	
Total R2035 SPOT								971,917,983,685,500.00	264,935,932,100	411,199,759,300	
Total For R2035								971,917,983,685,500.00	264,935,932,100	411,199,759,300	
R2037 On 31/01/2037 Spot Bond			10.44500	87.94949	10.44500	87.87532		530,548,946,495,000.00	433,752,891,000	667,371,857,700	
Total R2037 SPOT								530,548,946,495,000.00	433,752,891,000	667,371,857,700	
Total For R2037								530,548,946,495,000.00	433,752,891,000	667,371,857,700	
R2040 On 31/01/2040 Spot Bond			10.61500	89.94946	10.61500	89.87239		742,432,870,770,000.00	352,560,798,000	126,903,220,000	
Total R2040 SPOT								742,432,870,770,000.00	352,560,798,000	126,903,220,000	
Total For R2040								742,432,870,770,000.00	352,560,798,000	126,903,220,000	
R2044 On 31/01/2044 Spot Bond			10.66500	86.62248	10.66500	86.54792		936,000,257,664,000.00	650,351,641,600	364,928,443,700	
Total R2044 SPOT								936,000,257,664,000.00	650,351,641,600	364,928,443,700	
Total For R2044								936,000,257,664,000.00	650,351,641,600	364,928,443,700	
R2048 On 28/02/2048 Spot Bond			10.57500	85.99767	10.57500	85.92546		230,560,495,625,000.00	1,534,804,775,000	1,601,853,822,700	
Total R2048 SPOT								230,560,495,625,000.00	534,804,775,000	501,853,822,700	
Total For R2048								230,560,495,625,000.00	534,804,775,000	501,853,822,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2048									10,560,495,625,000.00	534,804,775,000	501,853,822,70
R209 On 31/03/2036 Spot Bond			10.12500	71.59585	10.16000	71.33048			134,061,282,700,000.00	1,099,660,373,600	655,062,439,00
Total R209 SPOT									14,061,282,700,000.00	099,660,373,600	555,062,439,00
Total For R209									14,061,282,700,000.00	099,660,373,600	555,062,439,00
R210 On 31/03/2028 Spot Bond			2.76000	208.49854	2.76000	208.31548			78,854,534,184,000.00	28,570,483,400	82,719,416,70
Total R210 SPOT									78,854,534,184,000.00	28,570,483,400	82,719,416,70
Total For R210									78,854,534,184,000.00	28,570,483,400	82,719,416,70
R212 On 31/01/2022 Spot Bond			0.52000	173.17566	0.55000	173.02037			153,058,411,428,000.00	294,343,098,900	227,633,166,70
Total R212 SPOT									53,058,411,428,000.00	294,343,098,900	227,633,166,70
Total For R212									53,058,411,428,000.00	294,343,098,900	227,633,166,70
R213 On 28/02/2031 Spot Bond			9.23000	87.59345	9.23000	87.52904			313,802,304,083,000.00	575,709,892,100	834,231,626,50
Total R213 SPOT									13,802,304,083,000.00	575,709,892,100	334,231,626,50
Total For R213									13,802,304,083,000.00	575,709,892,100	334,231,626,50
R214 On 28/02/2041 Spot Bond			10.57000	68.13438	10.57000	68.07719			569,480,638,614,000.00	148,484,450,200	774,296,590,50
Total R214 SPOT									19,480,638,614,000.00	148,484,450,200	774,296,590,50
Total For R214									19,480,638,614,000.00	148,484,450,200	774,296,590,50
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.14046			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.92902			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.82161			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.94549			0.00	0	300,000,00
Total RDFB12 SPOT									0.00	0	300,000,00
Total For RDFB12									0.00	0	300,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.15820			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.08237			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.61543			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.18156				0.00	0	500,000,00
Total RDFB17 SPOT										0.00	0	500,000,00
Total For RDFB17										0.00	0	500,000,00
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.91553				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.17915				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.95948				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.00447				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.88940				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.04960				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.89853				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.15633				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	101.19339				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.06704				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED14: On 17/09/2021 Spot Bond					0.00000	101.12918				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.32951				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	102.03280				0.00	400,000,000	200,000,000
Total RED161 SPOT										0.00	400,000,000	200,000,000
Total For RED161										0.00	400,000,000	200,000,000
RED40: On 29/01/2024 Spot Bond					0.00000	100.73398				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.99342				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.67949				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	103.84421				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.09304				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.23524				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.23248				0.00	0	1,000,000,000
Total RES35 SPOT										0.00	0	1,000,000,000
Total For RES35										0.00	0	1,000,000,000
RES40 On 13/10/2022 Spot Bond					0.00000	100.67210				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.00226				0.00	0	
Total RES41 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 RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.62204				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.57966				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.31975				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			6.53500	106.57215	6.53500	111.25978				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.10000	95.43949	11.10000	100.45733				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.04500	106.31970	5.04500	106.27653				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	100.39914				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.09512				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.67500	104.78133	4.67500	104.74119				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.99500	113.04263	6.99500	112.97929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.18073				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.00000	113.01717	6.00000	112.96182				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.09500	104.70289	7.09500	104.64341				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.51500	115.41499	7.51500	115.34483				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.09000	113.81700	6.09000	113.76136				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.29500	112.06584	6.29500	112.00829				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.42000	111.07245	8.42000	110.99656				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.57500	102.13645	4.57500	102.09886				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.37000	106.85158	5.37000	106.80543				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.69500	115.50426	6.69500	115.44227				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.66500	116.36839	7.66500	116.29706				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS46 On 15/02/2023 Spot Bond			5.39000	111.55545	5.39000	111.50629				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.49580				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.89534				0.00	20,000,000	360,000,00
Total SBS49 SPOT										0.00	20,000,000	360,000,00
Total For SBS49										0.00	20,000,000	360,000,00
SBS50 On 31/01/2022 Spot Bond			4.67500	106.23243	4.67500	106.19176				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.74500	5.74500	5.74500	113.01194				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.07030				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.43376				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.88706				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.99500	108.11063	4.99500	108.06669				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.81191				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.17730				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.13429				0.00	0	
Total SBS60 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 SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.98798				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.00582				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.52831				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.79303				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.17973				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.88813				0.00	800,000,000	400,000,000
Total SBS67 SPOT										0.00	800,000,000	400,000,000
Total For SBS67										0.00	800,000,000	400,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.35975				0.00	800,000,000	470,000,000
Total SBS68 SPOT										0.00	800,000,000	470,000,000
Total For SBS68										0.00	800,000,000	470,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	99.93025				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.67000	314.52559	1.67000	314.27698				0.00	0	13,761,000,000
Total SBSI11 SPOT										0.00	0	13,761,000,000
Total For SBSI11										0.00	0	13,761,000,000
SBSI14 On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	216.99291				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.99432				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.35603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT102 On 31/03/2024 Spot Bond					0.00000	104.35617				0.00	0	2,435,700,00
Total SBT103 SPOT										0.00	0	2,435,700,00
Total For SBT103										0.00	0	2,435,700,00
SBT103 On 30/09/2025 Spot Bond					0.00000	104.81014				0.00	800,000,000	650,000,00
Total SBT104 SPOT										0.00	800,000,000	650,000,00
Total For SBT104										0.00	800,000,000	650,000,00
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			40,000,000,000,000.00	400,000,000	400,000,000	200,000,00
Total SBT105 SPOT									10,000,000,000,000.00	400,000,000	400,000,000	200,000,00
Total For SBT105									10,000,000,000,000.00	400,000,000	400,000,000	200,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.68596				0.00	0	800,000,00
Total SBT201 SPOT										0.00	0	800,000,00
Total For SBT201										0.00	0	800,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.02084				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.98500	107.63887	6.98500	107.57798				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.23151				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	99.97053				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.05114				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.18962				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.16154				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI006 On 11/07/2022 Spot Bond					0.00000	99.93171				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	100.32693				0.00	70,000,000	70,000,000
Total SLI4 SPOT										0.00	70,000,000	70,000,000
Total For SLI4										0.00	70,000,000	70,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.17300				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.16616				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.33448				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.17213				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.18044				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.18254				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.16770				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.18255				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.20779				0.00	0	
Total SLRC2 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 SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.20038				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.57572				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.18850				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.68500	110.34095	6.68500	110.28150				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.63945				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.95627				0.00	160,000,000	160,000,000
Total SNT05 SPOT										0.00	160,000,000	160,000,000
Total For SNT05										0.00	160,000,000	160,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.12948				0.00	176,082,800	178,041,400
Total SOLB01 SPOT										0.00	176,082,800	178,041,400
Total For SOLB01										0.00	176,082,800	178,041,400
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.15982				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.60098				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.09657				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.10262				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.98650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG004 On 15/03/2024 Spot Bond					0.00000	101.10739				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	101.07902				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	101.32350				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.83277				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.71957				0.00	3,200,000,000	3,200,000,000
Total SPG009 SPOT										0.00	3,200,000,000	3,200,000,000
Total For SPG009										0.00	3,200,000,000	3,200,000,000
SPG009 On 01/12/2023 Spot Bond					0.00000	100.00757				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	99.95119				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.68251				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.37500	3.37500	3.37500	146.30637				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.22500	119.40987	7.22500	119.34004				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.72000	90.58874	8.72000	90.52573				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN029 On 07/12/2023 Spot Bond					0.00000	96.93240				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN037 On 01/06/2021 Spot Bond					0.00000	99.93596				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.68434				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.28500	108.88490	6.28500	108.82968				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.78000	109.72981	4.78000	109.61517				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	98.90523				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN046 On 30/04/2027 Spot Bond					0.00000	100.46247				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN047 On 05/04/2027 Spot Bond					0.00000	101.28101				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
SSN050 On 08/12/2023 Spot Bond			2.28000	2.28000	2.28000	309.74772				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN054 On 26/10/2022 Spot Bond					0.00000	100.48969				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN055 On 03/11/2022 Spot Bond					0.00000	100.37909				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN058 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 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 SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.67800				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			3.98000	3.98000	3.98000	193.22096				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			2.76000	2.76000	2.76000	149.47505				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	106.82493				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			3.78000	3.78000	3.78000	106.69596				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			3.94000	3.94000	3.94000	193.69565				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	99.99995				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	99.99989				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	101.14581				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	101.11751				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.08757				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.70031				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	102.73200				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.01457				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.26926				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.35798				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.71500	4.71500	4.71500	214.37879				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.81063				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.68092				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	99.96037				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/02/2027 Spot Bond					0.00000	99.95192				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	101.26885				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			9.51000	93.84931	9.51000	93.77707				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	99.99992				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.24215				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 04/06/2021 Spot Bond					0.00000	101.06697				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10(On 31/03/2028 Spot Bond			3.98500	93.61066	3.98500	193.16170				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			4.89500	89.58525	4.89500	214.80309				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 04/02/2022 Spot Bond					0.00000	100.32745				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.25548				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	101.15086				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN112(On 14/07/2021 Spot Bond					0.00000	100.58191				0.00	0	
Total SSN112 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 SSN112										0.00	0	
SSN112 On 10/08/2021 Spot Bond					0.00000	100.27155				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN113 On 11/08/2021 Spot Bond					0.00000	100.73007				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	100.50141				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN115 On 19/08/2021 Spot Bond					0.00000	100.11205				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.22240				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.82000	105.74828	7.82000	105.68181				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.10256				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.00500	102.61582	4.00500	102.58269				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.08745				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.08368				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.09257				0.00	3,660,000,000	1,830,000,000
Total T17A11 SPOT										0.00	3,660,000,000	1,830,000,000
Total For T17A11										0.00	3,660,000,000	1,830,000,000
T17A21 On 21/02/2026 Spot Bond					0.00000	100.09675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 _{On} 21/02/2026 Spot Bond			7.21000	101.61845	7.21000	101.54650				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 _{On} 28/10/2021 Spot Bond					0.00000	100.46085				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 _{On} 20/03/2022 Spot Bond					0.00000	101.54863				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 _{On} 12/10/2022 Spot Bond					0.00000	101.06252				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 _{On} 31/10/2021 Spot Bond					0.00000	100.38200				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 _{On} 06/07/2021 Spot Bond					0.00000	100.72768				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 _{On} 06/07/2023 Spot Bond					0.00000	101.36231				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 _{On} 03/09/2021 Spot Bond					0.00000	100.04003				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 _{On} 03/09/2023 Spot Bond					0.00000	100.56536				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 _{On} 16/11/2023 Spot Bond					0.00000	100.77097				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 _{On} 20/03/2022 Spot Bond					0.00000	101.05174				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.40674				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161On 27/05/2022 Spot Bond					0.00000	100.27848				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162On 27/05/2024 Spot Bond					0.00000	99.60158				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163On 22/10/2022 Spot Bond					0.00000	100.71405				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164On 22/10/2024 Spot Bond					0.00000	101.10371				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165On 15/10/2023 Spot Bond					0.00000	100.35736				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.56529				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3On 21/11/2021 Spot Bond					0.00000	100.10520				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4On 21/11/2021 Spot Bond			4.00500	103.08095	4.00500	103.04766				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7On 21/11/2021 Spot Bond					0.00000	100.41999				0.00	300,810,888	150,405,44
Total TH14A7 SPOT										0.00	300,810,888	150,405,44
Total For TH14A7										0.00	300,810,888	150,405,44
TH14A8On 21/11/2021 Spot Bond			4.00500	102.71395	4.00500	102.68079				0.00	0	
Total TH14A8 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 TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.11668				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.20659				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.10878				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.36454				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.40879				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.12006				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.18213				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.78915				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.64640				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.09082				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	100.18252				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.00475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.09619				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.09203				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.10488				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.38665				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.45619				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.11375				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.53492				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.10923				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.20510				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.50460				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.14929				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	

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 21/08/2022 Spot Bond					0.00000	100.09335				0.00	1,100,000,000	550,000,000
Total TH16A1 SPOT										0.00	1,100,000,000	550,000,000
Total For TH16A1										0.00	1,100,000,000	550,000,000
TH16A On 21/08/2024 Spot Bond					0.00000	99.98014				0.00	400,000,000	200,000,000
Total TH16A2 SPOT										0.00	400,000,000	200,000,000
Total For TH16A2										0.00	400,000,000	200,000,000
TH16A On 21/08/2024 Spot Bond			8.49000	102.29997	8.49000	102.22951				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16A On 21/08/2022 Spot Bond					0.00000	100.32375				0.00	0	0
Total TH16A4 SPOT										0.00	0	0
Total For TH16A4										0.00	0	0
TH16A On 21/08/2024 Spot Bond					0.00000	100.09789				0.00	0	0
Total TH16A5 SPOT										0.00	0	0
Total For TH16A5										0.00	0	0
TH16A On 21/08/2022 Spot Bond					0.00000	100.09316				0.00	0	0
Total TH16A7 SPOT										0.00	0	0
Total For TH16A7										0.00	0	0
TH16A On 21/08/2024 Spot Bond					0.00000	100.09732				0.00	0	0
Total TH16A8 SPOT										0.00	0	0
Total For TH16A8										0.00	0	0
TH16A On 21/08/2024 Spot Bond			5.76000	101.56511	5.76000	101.51733				0.00	0	0
Total TH16A9 SPOT										0.00	0	0
Total For TH16A9										0.00	0	0
TH16B On 21/08/2024 Spot Bond					0.00000	100.10148				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16B On 21/08/2024 Spot Bond					0.00000	100.10828				0.00	0	0
Total TH16B2 SPOT										0.00	0	0
Total For TH16B2										0.00	0	0
TH16B On 21/08/2024 Spot Bond					0.00000	100.10865				0.00	0	0
Total TH16B3 SPOT										0.00	0	0
Total For TH16B3										0.00	0	0
TH16C On 21/08/2024 Spot Bond					0.00000	100.10733				0.00	0	0
Total TH16C1 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 TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.11638				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.11393				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.14777				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.16369				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.15433				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.10518				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.11192				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.14625				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.08201				0.00	1,740,000,000	870,000,000
Total TH17O1 SPOT										0.00	1,740,000,000	870,000,000
Total For TH17O1										0.00	1,740,000,000	870,000,000
TL23 On 05/09/2022 Spot Bond					0.00000	99.66643				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.02500	105.73660	6.02500	105.68545				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.08500	109.39149	7.08500	109.32942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.79482				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.82813				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.70000	106.15973	7.70000	106.09401				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.14599				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.00277				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.37083				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.26767				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.86500	109.40088	6.86500	109.34070			70,524,145,000.00	10,273,000	1,215,100,00	
Total TN23 SPOT									70,524,145,000.00	10,273,000	1,215,100,00	
Total For TN23									70,524,145,000.00	10,273,000	1,215,100,00	
TN23/R On 06/11/2023 Spot Bond			100.00000	23.82345	100.00000	23.66648			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.27500	106.91736	8.27500	106.84554			81,252,225,000.00	9,819,000	6,652,560,50	
Total TN25 SPOT									81,252,225,000.00	9,819,000	6,652,560,50	
Total For TN25									81,252,225,000.00	9,819,000	6,652,560,50	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.86381	100.00000	14.76424			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN27 On 14/11/2027 Spot Bond			8.98000	100.01749	8.98000	99.94589			66,024,552,000.00	7,352,400	13,351,917,30
Total TN27 SPOT									66,024,552,000.00	7,352,400	13,351,917,30
Total For TN27									66,024,552,000.00	7,352,400	13,351,917,30
TN27/R On 14/11/2027 Spot Bond			100.00000	9.72569	100.00000	9.66161			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.45500	101.72926	10.45500	101.64432			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	117.72212	8.00000	117.64645			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.91000	92.79353	11.91000	92.70557			0.00	0	1,830,000,00
Total TN40 SPOT									0.00	0	1,830,000,00
Total For TN40									0.00	0	1,830,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.49881	10.75000	101.41173			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TR5A11 On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000.00	1,000,000,000	45,337,000,00
Total TR5A11 SPOT									100,000,000,000.00	1,000,000,000	45,337,000,00
Total For TR5A11									100,000,000,000.00	1,000,000,000	45,337,000,00
TR5A2 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			740,000,000,000.00	17,400,000,000	19,100,000,00
Total TR5A21 SPOT									10,000,000,000,000.00	17,400,000,000	19,100,000,00
Total For TR5A21									10,000,000,000,000.00	17,400,000,000	19,100,000,00
TR5A3 On 20/06/2026 Spot Bond			100.00000	9.04153	100.00000	8.73472			0.00	0	11,000,000,00
Total TR5A31 SPOT									0.00	0	11,000,000,00
Total For TR5A31									0.00	0	11,000,000,00
TR5OM On 20/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			460,000,000,000.00	4,600,000,000	9,000,000,00
Total TR5OM1 SPOT									10,000,000,000,000.00	4,600,000,000	9,000,000,00
Total For TR5OM1									10,000,000,000,000.00	4,600,000,000	9,000,000,00
TRA3A On 14/11/2022 Spot Bond					0.00000	99.15565			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.99500	104.57760	5.99500	104.52726			0.00	0	
Total TRA3A4 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 TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.19786				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.26509				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.32214				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.64641				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.68050				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.28500	108.80526	6.28500	108.75009				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.64641				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.68050				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.11296	8.62000	101.04303				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.01298				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.63948				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B1 SPOT										0.00	0	15,000,000.00
Total For TRA5B1										0.00	0	15,000,000.00
TRA5C On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000.00
Total TRA5C1 SPOT										0.00	0	6,000,000.00
Total For TRA5C1										0.00	0	6,000,000.00
TSP24 On 21/07/2021 Spot Bond					0.00000	99.30320				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	98.69245				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	98.76484				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 26/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	97.90224				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	96.61921				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	96.10713				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	95.97285				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	95.38150				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.45935				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.59403				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.42472				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.58092				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 28/05/2021 Spot Bond					0.00000	101.27273				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond					0.00000	101.27273				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond					0.00000	101.07290				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	100.54025				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	103.70036				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	107.57192				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.25919				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.01272				0.00	0	
Total TWC373 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 TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	100.86377				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.40000	109.73293	9.40000	109.65079				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.16024				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.17963				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.18856				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.22720				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.72730				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.53992				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.09946				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.05196				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.19738				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.20489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.96355				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.06043				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.71000	99.96131	4.71000	100.00000				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	99.18479	100.00000	100.00000				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.17e+017	587,113,436,886	532,953,182,24
Total for SPOT :										1.17e+017	587,113,436,886	532,953,182,24
Total Futures										1.17e+017	587,113,438,259	532,954,205,97
Total Options										30 161 632.99	9,657	108,55
Grand Total:										1.17e+017	587,113,447,916	532,954,314,52