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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/05/2021	Bond Future			11.27648	76.29487	11.31614	76.08162			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.52203	77.11792	11.56320	76.90331			0.00	0	
ES33	On	04/11/2021	Bond Future			11.77566	74.16731	11.81853	73.95069			0.00	0	
ES33	On	03/02/2022	Bond Future			12.04743	74.98213	12.09217	74.76331			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			11.82044	74.80261	11.85968	74.56635			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.05340	75.61031	12.09422	75.37238			0.00	0	
ES42	On	04/11/2021	Bond Future			12.29525	72.16047	12.33787	71.92026			0.00	0	
ES42	On	03/02/2022	Bond Future			12.54577	72.95355	12.59028	72.71099			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	06/05/2021	Bond Future			151.19540	151.19540	151.21792	151.21792			0.00	0	7,75
I2025	On	05/08/2021	Bond Future			151.33386	151.33386	151.35831	151.35831			0.00	0	
I2025	On	04/11/2021	Bond Future			152.98548	152.98548	153.01072	153.01072			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/02/2022	Bond Future			153.14438	153.14438	153.17024	153.17024			0.00	0	
Total I2025 Future												0.00	0	7,75
Total For I2025												0.00	0	7,75
I2029	On	06/05/2021	Bond Future			107.06862	107.06862	107.07285	107.07285			0.00	0	2,38
I2029	On	05/08/2021	Bond Future			108.24974	108.24974	108.25529	108.25529			0.00	0	
I2029	On	04/11/2021	Bond Future			108.28182	108.28182	108.28782	108.28782			0.00	0	
I2029	On	03/02/2022	Bond Future			109.49592	109.49592	109.50218	109.50218			0.00	0	
Total I2029 Future												0.00	0	2,38
Total For I2029												0.00	0	2,38
I2033	On	06/05/2021	Bond Future			101.65214	101.65214	101.38619	101.38619			0.00	0	9,58
I2033	On	05/08/2021	Bond Future			102.77341	102.77341	102.50567	102.50567			0.00	0	
I2033	On	04/11/2021	Bond Future			102.67149	102.67149	102.40134	102.40134			0.00	0	
I2033	On	03/02/2022	Bond Future			103.82265	103.82265	103.54961	103.54961			0.00	0	
Total I2033 Future												0.00	0	9,58
Total For I2033												0.00	0	9,58
I2038	On	06/05/2021	Bond Future			116.49793	116.49793	116.02897	116.02897			0.00	0	7,75
I2038	On	05/08/2021	Bond Future			116.06243	116.06243	115.58962	115.58962			0.00	0	
I2038	On	04/11/2021	Bond Future			117.32927	117.32927	116.85171	116.85171			0.00	0	
I2038	On	03/02/2022	Bond Future			116.89392	116.89392	116.41126	116.41126			0.00	0	
Total I2038 Future												0.00	0	7,75
Total For I2038												0.00	0	7,75
I2046	On	06/05/2021	Bond Future			103.82319	103.82319	103.82108	103.82108			0.00	0	14,85
I2046	On	05/08/2021	Bond Future			104.96856	104.96856	104.96768	104.96768			0.00	0	
I2046	On	04/11/2021	Bond Future			104.30835	104.30835	104.30783	104.30783			0.00	0	
I2046	On	03/02/2022	Bond Future			105.47801	105.47801	105.47783	105.47783			0.00	0	
Total I2046 Future												0.00	0	14,85
Total For I2046												0.00	0	14,85
I2050	On	06/05/2021	Bond Future			107.40160	107.40160	107.60159	107.60159			0.00	0	10,96
I2050	On	05/08/2021	Bond Future			106.66021	106.66021	106.86367	106.86367			0.00	0	
I2050	On	04/11/2021	Bond Future			107.82427	107.82427	108.03023	108.03023			0.00	0	
I2050	On	03/02/2022	Bond Future			107.08718	107.08718	107.29584	107.29584			0.00	0	
Total I2050 Future												0.00	0	10,96
Total For I2050												0.00	0	10,96
R186	On	06/05/2021	Bond Future			6.82131	120.97068	6.83709	120.89066		6.33	8,709,888.96	72	104,75
R186	On	05/08/2021	Bond Future			6.97371	116.99464	6.99019	116.91511		6.29	0.00	0	
R186	On	04/11/2021	Bond Future			7.13407	118.24438	7.15148	118.16450		5.91	0.00	0	
R186	On	03/02/2022	Bond Future			7.30967	114.26238	7.32818	114.18187		5.81	0.00	0	

Contract 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												8,709,888.96	72	104,75
R186	On	06/05/2021	Bond Future	10.77	Call			17,963.07000	17.96307	18,043,090	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			18,004.10000	18.00410	18,084,120	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			17,922.02000	17.92202	18,002,040	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			2,971.67000	2.97167	3,009,710	6.59	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			654.65000	0.65465	612,670	6.59	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.63	Call			7,779.47000	7.77947	7,843,930	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			197.65000	0.19765	182,580	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,698.41000	7.69841	7,762,440	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			205.23000	0.20523	189,730	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,738.93000	7.73893	7,803,170	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			201.41000	0.20141	186,120	6.81	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,230.31000	5.23031	5,233,600	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			981.98000	0.98198	905,390	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,262.57000	5.26257	5,268,180	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			970.51000	0.97051	896,240	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,198.15000	5.19815	5,199,100	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			993.56000	0.99356	914,630	6.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,758.01000	2.75801	2,651,370	5.83	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			2,591.02000	2.59102	2,564,470	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,800.73000	2.80073	2,693,670	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			2,613.16000	2.61316	2,586,820	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,779.31000	2.77931	2,672,460	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			2,635.41000	2.63541	2,609,280	5.83	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												8,709,888.96	72	119,92
R197	On	06/05/2021	Bond Future			322.01434	322.01434	322.20896	322.20896			0.00	0	2,12
R197	On	05/08/2021	Bond Future			317.56943	317.56943	317.76983	317.76983			0.00	0	
R197	On	04/11/2021	Bond Future			321.03567	321.03567	321.23943	321.23943			0.00	0	
R197	On	03/02/2022	Bond Future			316.54375	316.54375	316.75054	316.75054			0.00	0	
Total R197 Future												0.00	0	2,12
Total For R197												0.00	0	2,12
R202	On	06/05/2021	Bond Future			227.25021	227.25021	227.24798	227.24798			0.00	0	8,02
R202	On	05/08/2021	Bond Future			225.50921	225.50921	225.50943	225.50943			0.00	0	
R202	On	04/11/2021	Bond Future			227.97046	227.97046	227.97154	227.97154			0.00	0	
R202	On	03/02/2022	Bond Future			226.22859	226.22859	226.23029	226.23029			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R202 Future													0.00	0	8,02
Total For R202													0.00	0	8,02
R2023	On	06/05/2021	Bond Future			4.75516	106.62581	4.73601	106.65969		1.51		0.00	0	40,66
R2023	On	05/08/2021	Bond Future			4.82742	107.77569	4.80412	107.81122		1.47		0.00	0	
R2023	On	04/11/2021	Bond Future			4.92554	105.01978	4.89727	105.05608		1.32		0.00	0	
R2023	On	03/02/2022	Bond Future			5.05960	106.17314	5.02395	106.21010		1.12		0.00	0	
Total R2023 Future													0.00	0	40,66
R2023	On	06/05/2021	Bond Future	7.57	Call			4,862.16000	4.86216	4,828,280	2.14		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.14		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,878.79000	4.87879	4,844,910	2.14		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.14		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,845.53000	4.84553	4,811,650	2.14		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.14		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			218.49000	0.21849	222,090	1.70		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			961.88000	0.96188	930,120	1.69		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			224.47000	0.22447	228,240	1.69		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			973.98000	0.97398	942,130	1.70		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			221.46000	0.22146	225,140	1.70		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			986.11000	0.98611	954,180	1.70		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			520.31000	0.52031	463,740	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			491.12000	0.49112	470,850	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			505.25000	0.50525	449,700	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			501.74000	0.50174	482,490	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			512.76000	0.51276	456,690	1.30		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			496.41000	0.49641	476,640	1.30		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			454.61000	0.45461	467,790	1.13		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			508.53000	0.50853	484,620	1.13		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			450.42000	0.45042	463,470	1.13		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			496.63000	0.49663	472,970	1.13		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			459.25000	0.45925	472,550	1.13		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			502.35000	0.50235	478,570	1.13		0.00	0	
Total R2023 Option													0.00	0	
Total For R2023													0.00	0	40,66
R2030	On	06/05/2021	Bond Future			8.70386	97.94791	8.73088	97.78969		10.99		25,466,456.60	260	112,12
R2030	On	05/08/2021	Bond Future			8.89284	94.99905	8.92090	94.84026		11.08		0.00	0	
R2030	On	04/11/2021	Bond Future			9.07907	96.01402	9.10831	95.85388		10.34		0.00	0	
R2030	On	03/02/2022	Bond Future			9.28083	93.06461	9.31139	92.90299		10.29		0.00	0	
Total R2030 Future													25,466,456.60	260	112,12
R2030	On	06/05/2021	Bond Future	11.70	Call			15,506.46000	15.50646	15,664,200	12.09		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/05/2021	Bond Future	11.70	Put			2.58000	0.00258	2,100	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			2,536.53000	2.53653	2,563,760	11.07	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Call			3,025.87000	3.02587	3,056,740	11.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			885.99000	0.88599	780,670	11.56	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.77	Put			2,015.54000	2.01554	1,883,050	11.00	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			2.67000	0.00267	2,170	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Put			3,380.36000	3.38036	3,225,100	10.72	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			1,178.92000	1.17892	1,181,880	10.72	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			1,785.07000	1.78507	1,654,080	11.07	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			25.98000	0.02598	22,310	12.09	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			6,957.57000	6.95757	7,088,300	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,468.20000	1.46820	1,340,850	11.17	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			4,002.12000	4.00212	4,047,050	11.44	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			1,026.62000	1.02662	913,330	11.44	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.35	Call			4,420.88000	4.42088	4,473,780	11.56	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			534.22000	0.53422	525,310	10.42	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			10,921.60000	10.92160	11,073,890	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			2,244.02000	2.24402	2,269,750	11.00	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			997.11000	0.99711	885,350	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			4,084.84000	4.08484	4,131,300	11.47	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			11,943.41000	11.94341	12,097,960	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			1,187.18000	1.18718	1,067,950	11.33	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			3,598.88000	3.59888	3,637,870	11.33	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			316.21000	0.31621	288,720	12.09	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			3,879.57000	3.87957	3,922,670	11.41	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			1,072.75000	1.07275	957,630	11.41	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			5,121.19000	5.12119	4,954,060	10.42	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			15,552.82000	15.55282	15,710,570	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			2.50000	0.00250	2,030	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			15,460.07000	15.46007	15,617,790	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			46.02000	0.04602	40,090	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			7,523.69000	7.52369	7,659,170	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			245.73000	0.24573	222,990	12.09	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put			1,782.33000	1.78233	1,664,900	11.42	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			4,713.47000	4.71347	4,754,830	11.42	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			16,000.25000	16.00025	16,156,830	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			8,620.09000	8.62009	8,755,800	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			562.51000	0.56251	539,430	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			8,534.94000	8.53494	8,670,140	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			582.91000	0.58291	611,270	10.48	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	8.95	Put		2,860.96000	2.86096	2,744,230	11.05	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		3,025.27000	3.02527	3,067,330	11.05	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.78	Call		2,547.37000	2.54737	2,582,930	10.96	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		7,819.19000	7.81919	7,688,760	10.48	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		578.22000	0.57822	554,630	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		35.14000	0.03514	32,930	12.04	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		8,577.49000	8.57749	8,712,940	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		570.32000	0.57032	546,980	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		8,070.54000	8.07054	8,202,800	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		671.26000	0.67126	644,730	12.04	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		3,348.18000	3.34818	3,224,950	10.96	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		913.06000	0.91306	895,430	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		8,676.17000	8.67617	8,818,870	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		903.18000	0.90318	885,740	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		8,598.06000	8.59806	8,740,400	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Put		4,374.48000	4.37448	4,300,120	10.21	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		2,500.05000	2.50005	2,585,830	10.21	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		12,051.94000	12.05194	12,205,470	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		923.02000	0.92302	905,220	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		338.83000	0.33883	332,220	11.21	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		8,637.09000	8.63709	8,779,600	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		6,186.88000	6.18688	6,092,700	9.89	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,453.61000	1.45361	1,519,570	9.89	0.00	0	30
R2030	On	03/02/2022	Bond Future	9.45	Put		3,482.74000	3.48274	3,376,240	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		4,154.20000	4.15420	4,208,570	10.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		3,530.30000	3.53030	3,423,050	10.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		4,182.89000	4.18289	4,237,640	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		3,506.64000	3.50664	3,399,770	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		4,211.31000	4.21131	4,266,430	10.40	0.00	0	
Total R2030 Option											0.00	0	16,30
Total For R2030											25,466,456.60	260	128,42
R2032	On	06/05/2021	Bond Future			9.60377	91.88749	9.63646	91.68340	13.40	22,052,997.60	240	124,71
R2032	On	05/08/2021	Bond Future			9.79994	92.87900	9.83381	92.67383	13.03	0.00	0	
R2032	On	04/11/2021	Bond Future			10.00205	89.72656	10.03728	89.51953	12.76	0.00	0	
R2032	On	03/02/2022	Bond Future			10.21575	90.71227	10.25245	90.50324	12.22	0.00	0	
Total R2032 Future											22,052,997.60	240	124,77
R2032	On	06/05/2021	Bond Future	12.11	Call		13,819.96000	13.81996	14,019,420	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		26.19000	0.02619	21,560	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		13,869.00000	13.86900	14,068,550	14.83	0.00	0	

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	06/05/2021	Bond Future	10.33	Call		5.165.87000	5.16587	5,237,180	14.12	0.00	0	7
R2032	On	06/05/2021	Bond Future	12.12	Put		25.53000	0.02553	20,990	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		13,770.88000	13.77088	13,970,230	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		26.87000	0.02687	22,130	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		16,042.32000	16.04232	16,244,830	14.83	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		7.55000	0.00755	5,970	14.83	0.00	0	7
R2032	On	06/05/2021	Bond Future	10.33	Put		978.21000	0.97821	845,430	14.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		9,372.82000	9.37282	9,535,850	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		749.81000	0.74981	707,670	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		9,416.34000	9.41634	9,579,750	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		740.64000	0.74064	698,880	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		9,329.34000	9.32934	9,491,990	14.20	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		759.07000	0.75907	716,550	14.20	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		6,318.26000	6.31826	6,205,660	12.23	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		2,034.71000	2.03471	2,129,140	12.23	0.00	0	7
R2032	On	04/11/2021	Bond Future	11.70	Call		10,062.59000	10.06259	10,249,560	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		287.72000	0.28772	282,120	13.85	0.00	0	7
R2032	On	04/11/2021	Bond Future	11.71	Call		10,103.23000	10.10323	10,290,410	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		990.46000	0.99046	970,400	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		980.45000	0.98045	960,600	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		10,021.98000	10.02198	10,208,750	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,000.54000	1.00054	980,280	13.85	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		4,505.99000	4.50599	4,420,740	12.64	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		3,278.53000	3.27853	3,400,310	12.64	0.00	0	7
R2032	On	04/11/2021	Bond Future	12.81	Call		14,721.65000	14.72165	14,923,080	13.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		4,031.69000	4.03169	3,837,020	12.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		5,072.64000	5.07264	5,086,360	12.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		3,958.87000	3.95887	3,763,560	12.36	0.00	0	1
R2032	On	03/02/2022	Bond Future	10.43	Call		5,008.93000	5.00893	5,023,080	12.34	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Put		9,519.79000	9.51979	9,335,110	11.46	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,419.14000	1.41914	1,443,490	11.46	0.00	0	1
R2032	On	03/02/2022	Bond Future	10.44	Call		5,040.74000	5.04074	5,054,680	12.35	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		4,007.05000	4.00705	3,812,170	12.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		3,982.89000	3.98289	3,787,800	12.35	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,977.55000	4.97755	4,991,910	12.34	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call		3,248.82000	3.24882	3,243,590	11.91	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		5,814.04000	5.81404	5,599,780	11.91	0.00	0	1
Total R2032 Option											0.00	0	4,16
Total For R2032											22,052,997.60	240	128,94

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future			10.31670	91.22088	10.35491	90.96468		15.05	0.00	0	103,02
R2035	On	05/08/2021	Bond Future			10.51977	92.20469	10.55938	91.94682		14.69	0.00	0	
R2035	On	04/11/2021	Bond Future			10.72807	88.71545	10.76923	88.45518		14.50	0.00	0	
R2035	On	03/02/2022	Bond Future			10.95117	89.68999	10.99405	89.42708		13.95	0.00	0	
Total R2035 Future												0.00	0	103,02
R2035	On	06/05/2021	Bond Future	12.36	Call			12,194.98000	12.19498	12,426,750	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			124.21000	0.12421	99,780	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			1,167.48000	1.16748	1,045,390	16.37	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			3,450.59000	3.45059	3,531,350	15.43	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			2,158.96000	2.15896	1,983,520	15.43	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,861.13000	3.86113	3,636,130	14.82	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			2,888.85000	2.88885	2,953,710	15.23	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			1,030.71000	1.03071	918,200	16.58	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			6,128.55000	6.12855	6,272,240	16.58	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			14,995.79000	14.99579	15,242,820	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			126.78000	0.12678	101,950	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			5,647.88000	5.64788	5,781,990	16.37	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			4,542.65000	4.54265	4,650,980	15.89	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			8,064.57000	8.06457	8,245,580	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			561.91000	0.56191	486,720	16.78	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			14,290.45000	14.29045	14,534,680	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			1,786.80000	1.78680	1,818,000	14.82	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put			2,587.89000	2.58789	2,396,550	15.23	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			242.96000	0.24296	201,920	16.78	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call			6,948.31000	6.94831	7,108,060	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			815.87000	0.81587	719,420	16.78	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put			3,122.30000	3.12230	2,914,620	15.04	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			37.43000	0.03743	28,260	16.78	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put			1,571.44000	1.57144	1,423,570	15.89	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			12,246.45000	12.24645	12,478,610	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			121.68000	0.12168	97,640	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			12,143.50000	12.14350	12,374,870	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,348.62000	2.34862	2,397,140	15.04	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put			51.48000	0.05148	39,510	16.78	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			10,443.70000	10.44370	10,658,860	16.78	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call			0.03000	0.00003	0,020	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			46,260.48000	46.26048	46,002,600	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.03000	0.00003	0,020	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			46,143.90000	46.14390	45,886,020	13.58	0.00	0	

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	5.29	Call		0.02000	0.00002	0,020	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,968.45000	1.96845	1,833,970	15.85	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		4,563.25000	4.56325	4,645,190	14.96	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		3,210.19000	3.21019	3,034,260	14.96	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		5,835.16000	5.83516	5,610,210	14.22	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		46,377.18000	46.37718	46,119,310	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		2,227.84000	2.22784	2,260,760	14.22	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		7,014.17000	7.01417	7,137,560	15.85	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		292.66000	0.29266	277,920	15.76	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		8,123.31000	8.12331	8,308,810	15.76	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.75	Put		2,241.31000	2.24131	2,166,540	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Call		5,452.38000	5.45238	5,605,850	14.81	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		3,523.07000	3.52307	3,416,270	14.81	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		6,288.00000	6.28800	6,130,510	14.02	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,787.06000	2.78706	2,889,840	14.02	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call		11,227.72000	11.22772	11,443,480	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,128.44000	1.12844	1,083,930	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		11,269.69000	11.26969	11,485,790	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,117.80000	1.11780	1,073,630	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		11,185.77000	11.18577	11,401,210	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		6,743.19000	6.74319	6,579,930	13.91	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,503.24000	2.50324	2,600,250	13.91	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		4,856.95000	4.85695	4,723,370	14.39	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,907.91000	3.90791	4,034,600	14.39	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		16,803.37000	16.80337	17,048,900	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,139.16000	1.13916	1,094,330	15.76	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,715.12000	5.71512	5,810,150	14.12	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		4,348.78000	4.34878	4,180,900	14.12	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,793.46000	1.79346	1,814,870	13.12	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call		5,748.39000	5.74839	5,844,310	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		4,322.31000	4.32231	4,155,320	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,781.73000	5.78173	5,878,540	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		4,295.98000	4.29598	4,129,880	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		6,305.42000	6.30542	6,410,290	14.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		3,931.83000	3.93183	3,773,790	14.28	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call		3,950.09000	3.95009	4,010,580	13.68	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		6,092.84000	6.09284	5,890,420	13.68	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put		10,267.63000	10.26763	10,026,130	13.12	0.00	0	
Total R2035 Option											0.00	0	14,81

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2035										0.00	0	117,83
R2037 On 06/05/2021 Bond Future			10.56807	86.62742	10.60590	86.37510		16.19		0.00	0	130,08
R2037 On 05/08/2021 Bond Future			10.77370	83.30616	10.81293	83.05213		16.61		0.00	0	
R2037 On 04/11/2021 Bond Future			10.97340	84.19636	11.01412	83.93989		15.59		0.00	0	
R2037 On 03/02/2022 Bond Future			11.18719	80.86706	11.22956	80.60798		15.77		0.00	0	
Total R2037 Future										0.00	0	130,08
R2037 On 06/05/2021 Bond Future	12.43	Call			11,133.77000	11.13377	11,349,260	18.04		0.00	0	
R2037 On 06/05/2021 Bond Future	12.43	Put			205.22000	0.20522	168,390	18.04		0.00	0	
R2037 On 06/05/2021 Bond Future	12.44	Call			11,183.76000	11.18376	11,399,770	18.04		0.00	0	
R2037 On 06/05/2021 Bond Future	12.44	Put			201.43000	0.20143	165,120	18.04		0.00	0	
R2037 On 06/05/2021 Bond Future	12.42	Call			11,083.79000	11.08379	11,298,750	18.04		0.00	0	
R2037 On 06/05/2021 Bond Future	12.42	Put			209.07000	0.20907	171,710	18.04		0.00	0	
R2037 On 05/08/2021 Bond Future	12.28	Put			1,081.68000	1.08168	987,680	18.15		0.00	0	
R2037 On 05/08/2021 Bond Future	12.26	Call			9,712.00000	9.71200	9,870,730	18.15		0.00	0	
R2037 On 05/08/2021 Bond Future	12.26	Put			1,105.03000	1.10503	1,009,730	18.15		0.00	0	
R2037 On 05/08/2021 Bond Future	12.27	Call			9,754.93000	9.75493	9,914,300	18.15		0.00	0	
R2037 On 05/08/2021 Bond Future	12.27	Put			1,093.31000	1.09331	998,650	18.15		0.00	0	
R2037 On 05/08/2021 Bond Future	12.28	Call			9,797.88000	9.79788	9,957,910	18.15		0.00	0	
R2037 On 04/11/2021 Bond Future	12.83	Call			11,447.91000	11.44791	11,655,470	16.94		0.00	0	
R2037 On 04/11/2021 Bond Future	12.83	Put			1,140.66000	1.14066	1,091,750	16.94		0.00	0	
R2037 On 04/11/2021 Bond Future	12.81	Call			11,366.46000	11.36646	11,573,340	16.94		0.00	0	
R2037 On 04/11/2021 Bond Future	12.81	Put			1,161.64000	1.16164	1,112,050	16.94		0.00	0	
R2037 On 04/11/2021 Bond Future	12.82	Call			11,407.17000	11.40717	11,614,390	16.94		0.00	0	
R2037 On 04/11/2021 Bond Future	12.82	Put			1,151.11000	1.15111	1,101,860	16.94		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Put			4,432.95000	4.43295	4,259,860	15.96		0.00	0	
R2037 On 03/02/2022 Bond Future	11.47	Call			5,853.30000	5.85330	5,940,130	15.96		0.00	0	
R2037 On 03/02/2022 Bond Future	11.47	Put			4,406.49000	4.40649	4,234,240	15.96		0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Call			5,787.20000	5.78720	5,872,650	15.95		0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Put			4,459.24000	4.45924	4,285,610	15.95		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Call			5,820.37000	5.82037	5,906,360	15.96		0.00	0	
Total R2037 Option										0.00	0	
Total For R2037										0.00	0	130,08
R2040 On 06/05/2021 Bond Future			10.73523	88.57468	10.76259	88.38036		16.53		0.00	0	79,08
R2040 On 05/08/2021 Bond Future			10.93780	85.02412	10.96614	84.82879		17.05		0.00	0	
R2040 On 04/11/2021 Bond Future			11.13413	85.93272	11.16355	85.73556		16.05		0.00	0	
R2040 On 03/02/2022 Bond Future			11.34415	82.37226	11.37476	82.17321		16.34		0.00	0	
Total R2040 Future										0.00	0	79,08
R2040 On 06/05/2021 Bond Future	12.43	Call			10,922.81000	10.92281	11,071,370	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			286.08000	0.28608	240,320	18.56		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/05/2021	Bond Future	12.44	Call		10,974.97000	10.97497	11,124,120	18.56	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,082.02000	1.08202	970,610	18.16	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		6,580.12000	6.58012	6,663,030	18.16	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		15,813.11000	15.81311	15,996,850	18.56	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		281.00000	0.28100	235,830	18.56	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		10,870.67000	10.87067	11,018,630	18.56	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		43.82000	0.04382	33,240	18.56	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		291.24000	0.29124	244,880	18.56	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		2,683.60000	2.68360	2,504,400	16.65	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		3,159.42000	3.15942	3,174,540	16.65	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		1,081.50000	1.08150	988,830	18.71	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		10,598.24000	10.59824	10,701,520	18.71	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,069.93000	1.06993	977,880	18.71	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		10,507.90000	10.50790	10,609,940	18.71	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		2,633.51000	2.63351	2,380,390	17.83	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		6,503.37000	6.50337	6,445,580	17.83	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		21,010.42000	21.01042	21,195,230	18.71	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,093.18000	1.09318	999,890	18.71	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		57.06000	0.05706	46,540	18.71	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		10,553.05000	10.55305	10,655,710	18.71	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		3,890.04000	3.89004	3,636,140	17.11	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		4,463.88000	4.46388	4,405,310	17.11	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		1,267.48000	1.26748	1,238,960	17.46	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		11,745.43000	11.74543	11,914,300	17.46	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,256.04000	1.25604	1,227,750	17.46	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		11,660.64000	11.66064	11,829,070	17.46	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,279.00000	1.27900	1,250,270	17.46	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		11,703.03000	11.70303	11,871,670	17.46	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,079.82000	6.07982	6,151,550	16.64	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		4,764.73000	4.76473	4,637,410	16.64	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,115.67000	6.11567	6,187,800	16.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		4,737.37000	4.73737	4,610,450	16.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		6,044.36000	6.04436	6,115,680	16.63	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		4,792.56000	4.79256	4,664,830	16.63	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											0.00	0	82,60
R2044	On	06/05/2021	Bond Future			10.81340	85.04982	10.84052	84.85554	17.41	0.00	0	60,80
R2044	On	05/08/2021	Bond Future			11.00836	81.58646	11.03648	81.39102	17.96	0.00	0	
R2044	On	04/11/2021	Bond Future			11.19702	82.45829	11.22621	82.26107	16.90	0.00	0	

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	03/02/2022	Bond Future			11.39859	78.98479	11.42897	78.78566		17.20	0.00	0	
Total R2044 Future												0.00	0	60,88
R2044	On	06/05/2021	Bond Future	12.44	Call			10,558.50000	10.55850	10,702,290	19.56	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			335.75000	0.33575	285,260	19.56	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			10,609.73000	10.60973	10,754,140	19.56	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put			330.01000	0.33001	280,140	19.56	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			2,460.78000	2.46078	2,459,460	17.33	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call			5,369.06000	5.36906	5,428,470	18.69	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			1,526.54000	1.52654	1,391,670	18.69	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call			7,296.97000	7.29697	7,390,530	19.56	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			2,177.18000	2.17718	2,014,870	18.01	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call			10,865.99000	10.86599	11,013,410	19.56	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			302.57000	0.30257	255,710	19.56	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call			7,833.10000	7.83310	7,936,370	19.56	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			341.58000	0.34158	290,470	19.56	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put			3,475.81000	3.47581	3,280,210	17.33	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			10,507.28000	10.50728	10,650,450	19.56	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put			807.01000	0.80701	716,000	19.56	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put			1,619.25000	1.61925	1,480,170	18.57	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			5,130.81000	5.13081	5,186,010	18.57	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put			952.10000	0.95210	851,380	19.56	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call			3,997.87000	3.99787	4,029,840	18.01	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			1,053.11000	1.05311	960,650	19.71	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			10,828.23000	10.82823	10,931,830	19.71	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			1,041.98000	1.04198	950,140	19.71	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			10,739.12000	10.73912	10,841,500	19.71	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			1,064.33000	1.06433	971,270	19.71	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call			10,783.67000	10.78367	10,886,650	19.71	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			11,436.13000	11.43613	11,604,540	18.38	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			1,371.08000	1.37108	1,342,270	18.38	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			11,477.58000	11.47758	11,646,210	18.38	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			1,359.05000	1.35905	1,330,460	18.38	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			11,394.70000	11.39470	11,562,890	18.38	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			1,383.20000	1.38320	1,354,170	18.38	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			4,896.01000	4.89601	4,689,350	17.30	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call			5,994.26000	5.99426	5,987,640	17.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			4,952.84000	4.95284	4,747,090	17.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			6,029.67000	6.02967	6,022,590	17.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			4,924.35000	4.92435	4,718,140	17.29	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044	On	03/02/2022	Bond Future	11.61	Call			6,065.14000	6.06514	6,057,610	17.30		0.00	0	
Total R2044 Option													0.00	0	18,60
Total For R2044													0.00	0	79,48
R2048	On	06/05/2021	Bond Future			10.71107	84.49295	10.74854	84.21469		17.68		0.00	0	127,30
R2048	On	05/08/2021	Bond Future			10.89126	85.40424	10.93012	85.12404		17.32		0.00	0	
R2048	On	04/11/2021	Bond Future			11.07462	81.90541	11.11501	81.62255		17.19		0.00	0	
R2048	On	03/02/2022	Bond Future			11.26987	82.80515	11.31196	82.51938		16.62		0.00	0	
Total R2048 Future													0.00	0	127,30
R2048	On	06/05/2021	Bond Future	12.35	Call			10,828.19000	10.82819	11,051,200	19.88		0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			318.37000	0.31837	263,120	19.88		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			10,880.61000	10.88061	11,104,340	19.88		0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			312.79000	0.31279	258,260	19.88		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			10,775.76000	10.77576	10,998,050	19.88		0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			324.03000	0.32403	268,060	19.88		0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			11,159.97000	11.15997	11,335,740	19.03		0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			1,008.09000	1.00809	903,660	19.03		0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			11,068.51000	11.06851	11,242,820	19.03		0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			1,030.00000	1.03000	924,110	19.03		0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			11,114.23000	11.11423	11,289,280	19.03		0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			1,018.99000	1.01899	913,840	19.03		0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			1,284.86000	1.28486	1,241,720	18.71		0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			11,937.62000	11.93762	12,177,650	18.71		0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			1,273.32000	1.27332	1,230,490	18.71		0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			11,852.66000	11.85266	12,092,050	18.71		0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			1,296.50000	1.29650	1,253,030	18.71		0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			11,895.13000	11.89513	12,134,850	18.71		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call			6,057.57000	6.05757	6,180,650	16.81		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			4,934.66000	4.93466	4,771,970	16.81		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			6,093.43000	6.09343	6,217,090	16.82		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			4,904.60000	4.90460	4,742,490	16.82		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			6,022.10000	6.02210	6,144,610	16.81		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			4,965.22000	4.96522	4,801,960	16.81		0.00	0	
Total R2048 Option													0.00	0	
Total For R2048													0.00	0	127,30
R209	On	06/05/2021	Bond Future			10.22766	70.60407	10.26482	70.38641		17.94		2,824,162.80	40	26,50
R209	On	05/08/2021	Bond Future			10.40584	71.36590	10.44421	71.14674		17.38		0.00	0	
R209	On	04/11/2021	Bond Future			10.58744	68.98840	10.62716	68.76719		16.97		0.00	0	1,70
R209	On	03/02/2022	Bond Future			10.77737	69.74629	10.81854	69.52284		16.21		0.00	0	
Total R209 Future													2,824,162.80	40	28,34

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/05/2021	Bond Future	12.23	Call			10,385.96000	10.38596	10,582,560	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			138.65000	0.13865	117,590	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			10,429.66000	10.42966	10,626,580	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			5,454.84000	5.45484	5,256,100	17.05	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			772.99000	0.77299	791,910	17.05	0.00	0	2,1!
R209	On	06/05/2021	Bond Future	10.35	Put			2,243.57000	2.24357	2,101,160	18.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			2,738.87000	2.73887	2,814,120	18.06	0.00	0	1,0!
R209	On	06/05/2021	Bond Future	10.60	Call			3,582.12000	3.58212	3,678,140	18.41	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			4,307.64000	4.30764	4,121,420	17.37	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			1,203.90000	1.20390	1,235,340	17.37	0.00	0	6,0!
R209	On	06/05/2021	Bond Future	11.00	Call			5,132.02000	5.13202	5,261,220	19.19	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			1,018.18000	1.01818	929,720	19.19	0.00	0	3,5!
R209	On	06/05/2021	Bond Future	10.00	Put			3,333.15000	3.33315	3,162,850	17.68	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			141.34000	0.14134	119,960	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			7,645.49000	7.64549	7,813,800	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			429.49000	0.42949	380,140	19.73	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put			2,520.92000	2.52092	2,370,570	17.94	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,434.23000	2.43423	2,501,540	17.94	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call			6,181.23000	6.18123	6,326,530	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			1,661.88000	1.66188	1,540,240	18.41	0.00	0	6,2!
R209	On	06/05/2021	Bond Future	12.24	Put			135.99000	0.13599	115,250	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			10,342.25000	10.34225	10,538,530	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			748.17000	0.74817	675,810	19.73	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call			10,473.35000	10.47335	10,670,580	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			133.39000	0.13339	112,960	19.73	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	10.00	Call			1,760.60000	1.76060	1,807,960	17.68	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			8,219.52000	8.21952	8,372,550	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			1,074.85000	1.07485	1,008,720	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			8,256.92000	8.25692	8,410,410	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			1,063.62000	1.06362	997,950	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			8,182.16000	8.18216	8,334,720	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			1,086.18000	1.08618	1,019,580	18.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			9,156.42000	9.15642	9,320,620	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,302.05000	1.30205	1,245,040	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			1,509.09000	1.50909	1,445,900	18.41	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	12.18	Call			9,191.55000	9.19155	9,356,100	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			1,290.65000	1.29065	1,233,990	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			9,226.71000	9.22671	9,391,610	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			1,279.33000	1.27933	1,223,020	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			3,667.57000	3.66757	3,708,310	16.73	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	Op Interest
R209	On	04/11/2021	Bond Future	10.50	Put			4,379.38000	4.37938	4,198,910	16.73	0.00	0	5,50
R209	On	04/11/2021	Bond Future	9.50	Put			8,148.06000	8.14806	7,979,660	15.94	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			1,453.84000	1.45384	1,506,650	15.94	0.00	0	3,71
R209	On	04/11/2021	Bond Future	12.00	Call			8,564.34000	8.56434	8,722,360	18.41	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			5,116.00000	5.11600	5,170,400	16.46	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			4,037.60000	4.03760	3,868,550	16.46	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			5,146.24000	5.14624	5,201,120	16.48	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			4,014.96000	4.01496	3,846,390	16.48	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			5,176.29000	5.17629	5,231,640	16.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			3,992.18000	3.99218	3,824,080	16.49	0.00	0	
Total R209 Option												0.00	0	61,07
Total For R209												2,824,162.80	40	89,41
R210	On	06/05/2021	Bond Future			197.59562	197.59562	197.60567	197.60567			0.00	0	1,18
R210	On	05/08/2021	Bond Future			199.77550	199.77550	199.78787	199.78787			0.00	0	
R210	On	04/11/2021	Bond Future			199.21826	199.21826	199.23151	199.23151			0.00	0	
R210	On	03/02/2022	Bond Future			201.45204	201.45204	201.46586	201.46586			0.00	0	
Total R210 Future												0.00	0	1,18
Total For R210												0.00	0	1,18
R212	On	06/05/2021	Bond Future			171.89032	171.89032	171.93427	171.93427			0.00	0	3,42
R212	On	05/08/2021	Bond Future			171.45623	171.45623	171.50261	171.50261			0.00	0	
R212	On	04/11/2021	Bond Future			173.32754	173.32754	173.37505	173.37505			0.00	0	
Total R212 Future												0.00	0	3,42
Total For R212												0.00	0	3,42
R213	On	06/05/2021	Bond Future			9.19066	87.39198	9.21267	87.26486		12.89	0.00	0	9,18
R213	On	05/08/2021	Bond Future			9.37511	88.33450	9.39785	88.20706		12.47	0.00	0	
R213	On	04/11/2021	Bond Future			9.56657	85.74908	9.59019	85.62062		12.14	0.00	0	
R213	On	03/02/2022	Bond Future			9.77275	86.69081	9.79735	86.56122		11.59	0.00	0	
Total R213 Future												0.00	0	9,18
R213	On	06/05/2021	Bond Future	11.90	Call			13,849.61000	13.84961	13,975,150	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			11.01000	0.01101	9,430	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			13,895.09000	13.89509	14,020,660	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			10.71000	0.01071	9,160	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			13,804.11000	13.80411	13,929,610	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			11.33000	0.01133	9,710	14.16	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			8,074.85000	8.07485	8,179,950	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			772.43000	0.77243	750,090	13.55	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call			5,609.37000	5.60937	5,630,280	13.08	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			1,582.39000	1.58239	1,475,860	13.08	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/08/2021	Bond Future	9.34	Put		3,235.57000	3.23557	3,130,140	12.37	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		2,910.87000	2.91087	2,932,880	12.37	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call		8,357.92000	8.35792	8,464,500	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		707.84000	0.70784	686,980	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		8,398.57000	8.39857	8,505,350	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		698.99000	0.69899	678,330	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		8,317.33000	8.31733	8,423,700	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		716.79000	0.71679	695,720	13.55	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		8,770.78000	8.77078	8,884,680	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,011.83000	1.01183	997,270	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		8,695.58000	8.69558	8,809,200	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,032.56000	1.03256	1,017,720	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		8,733.15000	8.73315	8,846,910	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,022.15000	1.02215	1,007,450	13.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		3,593.32000	3.59332	3,500,120	11.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		4,524.28000	4.52428	4,561,300	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		3,570.10000	3.57010	3,477,530	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		4,467.06000	4.46706	4,502,820	11.73	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		3,616.67000	3.61667	3,522,840	11.73	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		4,495.63000	4.49563	4,532,020	11.74	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											0.00	0	9,75
R214	On	06/05/2021	Bond Future			10.64435	67.30991	10.68163	67.08898	19.71	37,760,859.51	561	13,27
R214	On	05/08/2021	Bond Future			10.82215	68.03591	10.86071	67.81335	19.08	0.00	0	
R214	On	04/11/2021	Bond Future			11.00303	65.48581	11.04298	65.26116	18.69	0.00	0	
R214	On	03/02/2022	Bond Future			11.19513	66.20515	11.23662	65.97819	17.83	0.00	0	
Total R214 Future											37,760,859.51	561	13,21
R214	On	06/05/2021	Bond Future	12.26	Call		8,709.18000	8.70918	8,888,500	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		338.50000	0.33850	296,890	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		8,751.17000	8.75117	8,930,970	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		333.05000	0.33305	291,920	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		8,667.21000	8.66721	8,846,020	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		344.04000	0.34404	301,920	21.70	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,577.07000	7.57707	7,718,240	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,462.29000	1.46229	1,380,900	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		7,612.35000	7.61235	7,754,010	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,448.49000	1.44849	1,367,590	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,647.68000	7.64768	7,789,830	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,434.80000	1.43480	1,354,390	20.75	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/11/2021	Bond Future	12.48	Put			1,571.41000	1.57141	1,511,370	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			8,820.55000	8.82055	8,984,480	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			1,597.02000	1.59702	1,536,300	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			8,853.93000	8.85393	9,018,200	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			1,584.17000	1.58417	1,523,790	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			8,887.33000	8.88733	9,051,940	20.29	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			5,210.94000	5.21094	5,262,010	17.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			4,276.29000	4.27629	4,100,400	17.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			5,153.14000	5.15314	5,203,280	17.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			4,325.18000	4.32518	4,148,360	17.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			5,182.01000	5.18201	5,232,610	17.98	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			4,300.67000	4.30067	4,124,310	17.98	0.00	0	
Total R214 Option												0.00	0	
Total For R214												37,760,859.51	561	13,21
Total for Bond												96,814,365.47	1,173	1,141,05
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total E170 Future												0.00	0	
Total For E170												0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A												0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	

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/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	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 06/05/2021 GOVI			774.98500	774.98500	773.80100	773.80100			7,749,850.00	1	97
GOVI On 05/08/2021 GOVI			783.25400	783.25400	782.06100	782.06100			0.00	0	
GOVI On 04/11/2021 GOVI			791.70300	791.70300	790.49800	790.49800			0.00	0	
GOVI On 03/02/2022 GOVI			800.39300	800.39300	799.17600	799.17600			0.00	0	
Total GOVI Future									7,749,850.00	1	97
GOVI On 06/05/2021 GOVI	678.68	Call			951,210.00000	95.12100	963,050,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Call			951,110.00000	95.11100	962,950,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	06/05/2021	GOVI	678.69	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		951,310.00000	95.13100	963,150,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call		629,310.00000	62.93100	641,240,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call		629,210.00000	62.92100	641,140,000		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		629,110.00000	62.91100	641,040,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		620,880.00000	62.08800	632,930,000		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		620,780.00000	62.07800	632,830,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call		620,980.00000	62.09800	633,030,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		64,160.00000	6.41600	76,330,000		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		64,360.00000	6.43600	76,530,000		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		64,260.00000	6.42600	76,430,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											7,749,850.00	1	97
Total for GOVI											7,749,850.00	1	97
AL37	On	06/05/2021	Index Future			800.28000	800.28000	799.82800	799.82800		0.00	0	
AL37	On	05/08/2021	Index Future			808.81900	808.81900	808.36600	808.36600		0.00	0	
AL37	On	04/11/2021	Index Future			817.54400	817.54400	817.08700	817.08700		0.00	0	
AL37	On	03/02/2022	Index Future			826.51800	826.51800	826.05600	826.05600		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	06/05/2021	Index Future			896.33200	896.33200	895.01300	895.01300		0.00	0	
AL7T	On	05/08/2021	Index Future			905.89600	905.89600	904.56700	904.56700		0.00	0	
AL7T	On	04/11/2021	Index Future			915.66800	915.66800	914.32600	914.32600		0.00	0	
AL7T	On	03/02/2022	Index Future			925.71900	925.71900	924.36200	924.36200		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	06/05/2021	Index Future			784.16000	784.16000	782.92200	782.92200		7,841,600.00	1	30
ALBI	On	05/08/2021	Index Future			792.52700	792.52700	791.27900	791.27900		0.00	0	
ALBI	On	04/11/2021	Index Future			801.07600	801.07600	799.81600	799.81600		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ALBI	On	03/02/2022	Index Future			809.86900	809.86900	808.59500	808.59500			0.00	0	
Total ALBI Future												7,841,600.00	1	30
Total For ALBI												7,841,600.00	1	30
IGOV	On	06/05/2021	Index Future			280.23000	280.23000	280.15000	280.15000			0.00	0	97
IGOV	On	05/08/2021	Index Future			283.28900	283.28900	283.20800	283.20800			0.00	0	
IGOV	On	04/11/2021	Index Future			286.41200	286.41200	286.33200	286.33200			0.00	0	
IGOV	On	03/02/2022	Index Future			289.62300	289.62300	289.54200	289.54200			0.00	0	
Total IGOV Future												0.00	0	97
Total For IGOV												0.00	0	97
Total for Index												7,841,600.00	1	1,20
JIBAR	f	On	17/02/2021	Jibar Future		3.64500	96.35500	3.64500	96.35500			0.00	0	
JIBAR	f	On	17/03/2021	Jibar Future		3.66500	96.33500	3.65500	96.34500			0.00	0	
JIBAR	f	On	21/04/2021	Jibar Future		3.65000	96.35000	3.64000	96.36000			0.00	0	
JIBAR	f	On	19/05/2021	Jibar Future		3.65000	96.35000	3.64000	96.36000			0.00	0	
JIBAR	f	On	15/06/2021	Jibar Future		3.67500	96.32500	3.65500	96.34500			0.00	0	
JIBAR	f	On	21/07/2021	Jibar Future		3.69000	96.31000	3.67000	96.33000			0.00	0	
JIBAR	f	On	15/09/2021	Jibar Future		3.75000	96.25000	3.72000	96.28000			0.00	0	30,00
JIBAR	f	On	15/12/2021	Jibar Future		3.94500	96.05500	3.91500	96.08500			0.00	0	
JIBAR	f	On	16/03/2022	Jibar Future		4.06000	95.94000	4.03000	95.97000			0.00	0	
JIBAR	f	On	15/06/2022	Jibar Future		4.32000	95.68000	4.28500	95.71500			0.00	0	20,00
JIBAR	f	On	21/09/2022	Jibar Future		4.43500	95.56500	4.39500	95.60500			0.00	0	
JIBAR	f	On	21/12/2022	Jibar Future		4.66500	95.33500	4.63500	95.36500			0.00	0	
Total Jibar Future												0.00	0	50,00
Total For JIBAR FUTURE												0.00	0	50,00
Total for Jibar												0.00	0	50,00
5Y STN	On	21/12/2021	Interest Rate Swap			90.67000	90.67000	90.67000	90.67000			0.00	0	5
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5
Total for Derivatives :												112,405,815.47	1,175	1,193,36
AA06	On	15/04/2021	Spot Bond					0.00000	100.33399			0.00	0	
Total AA06 SPOT												0.00	0	
Total For AA06												0.00	0	
AA06/JI	On	15/04/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AA06/JIBAR SPOT												0.00	0	
Total For AA06/JIBAR												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AA07 On 15/04/2021 Spot Bond			5.41500	103.83612	5.41500	103.79033				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.40500	303.23263	3.40500	303.14828			367,740,000,000.00		108,000,000	161,500,000
Total ABCPI3 SPOT									367,740,000,000.00		108,000,000	161,500,000
Total For ABCPI3									367,740,000,000.00		108,000,000	161,500,000
ABF001 On 13/09/2026 Spot Bond					0.00000	100.84505				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.31567				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.22432	9.65000	101.14573				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.14334				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.87739				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.46685				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.09578				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.35613				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.84552				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	103.40412				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	104.63405				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.53519				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.97095				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.17432				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.86295				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.81014				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.83236				0.00	0	2,500,000,00
Total ABFN30 SPOT										0.00	0	2,500,000,00
Total For ABFN30										0.00	0	2,500,000,00
ABFN3: On 15/11/2021 Spot Bond					0.00000	99.96366				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.47260				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.48999				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.45749				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.57873				0.00	0	

Contract 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	99.89642				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.41342				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.24361				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3i On 16/09/2022 Spot Bond					0.00000	101.16058				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4i On 16/09/2024 Spot Bond					0.00000	101.45438				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.50264				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.72883				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.38988				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.40087				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4i On 14/10/2026 Spot Bond					0.00000	100.40876				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4i On 24/06/2025 Spot Bond					0.00000	100.70306				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	100.90175				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	100.95094				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.39142				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.85988				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.08577				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.04000	4.04000	4.04000	147.27367				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	76.28491	100.00000	75.77676				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.94000	6.94000	6.94000	140.94320			322,626,720,000.00	46,488,000	23,244,000	
Total ABKI04 SPOT									322,626,720,000.00	46,488,000	23,244,000	
Total For ABKI04									322,626,720,000.00	46,488,000	23,244,000	
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.91686	100.00000	19.78347			0.00	0		
Total ABKI04/I2025 SPOT									0.00	0		
Total For ABKI04/I2025									0.00	0		
ABKS1 On 05/04/2021 Spot Bond					0.00000	100.35073			0.00	0		
Total ABKS1 SPOT									0.00	0		
Total For ABKS1									0.00	0		
ABN05 On 18/04/2021 Spot Bond			2.69500	217.20378	2.69500	217.15590			0.00	0		
Total ABN05 SPOT									0.00	0		
Total For ABN05									0.00	0		
ABN61 On 31/01/2025 Spot Bond			2.51000	2.51000	2.51000	148.05934			0.00	0		
Total ABN61 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 ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.18500	4.18500	4.18500	189.16405			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.68000	4.68000	4.68000	214.03877			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.25500	6.25500	6.25500	106.35515			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.66000	6.66000	6.66000	119.87874			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.91500	4.91500	4.91500	102.72487			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.44500	104.04346	4.44500	104.00571			0.00	0	420,000,00
Total ABS11 SPOT									0.00	0	420,000,00
Total For ABS11									0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			4.75500	108.34266	4.75500	108.30047			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.78500	110.77204	4.78500	110.72864		191,400,000,000.00		40,000,000	20,000,00
Total ABS15 SPOT								191,400,000,000.00		40,000,000	20,000,00
Total For ABS15								191,400,000,000.00		40,000,000	20,000,00
ABS16 On 11/11/2025 Spot Bond			6.22500	119.61257	6.22500	119.55182			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.43500	119.51205	7.43500	119.43977			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			5.22500	114.96499	5.22500	114.91587			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.77000	113.09396	6.77000	113.03158		67,700,000,000.00		10,000,000	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS7 SPOT										67,700,000,000.00	10,000,000	300,000,00
Total For ABS7										67,700,000,000.00	10,000,000	300,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.50824	100.00000	13.41777				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.75500	1.75500	1.75500	316.42438				35,100,000,000.00	20,000,000	18,400,00
Total ABSI2 SPOT										35,100,000,000.00	20,000,000	18,400,00
Total For ABSI2										35,100,000,000.00	20,000,000	18,400,00
ABSI4 On 31/01/2022 Spot Bond			1.16000	169.87568	1.16000	169.85941				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.53500	9.53500	9.53500	104.95767				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.92120				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.89237				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.85653				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.86087				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.36461				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.88972				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.88972				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL201 On 20/12/2022 Spot Bond					0.00000	100.91427				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.91427				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	164.70719				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	167.92156				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.84355				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.83776				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.81611				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.28844				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.24192				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.86668				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.86533				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.20608				0.00	0	
Total AGL01 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 AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.69103				0.00	820,000,000	3,210,000,00
Total AGL02 SPOT										0.00	820,000,000	3,210,000,00
Total For AGL02										0.00	820,000,000	3,210,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	98.20179				0.00	300,000,000	5,825,000,00
Total AGL03 SPOT										0.00	300,000,000	5,825,000,00
Total For AGL03										0.00	300,000,000	5,825,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.21945				0.00	363,200,000	630,800,00
Total AGT01 SPOT										0.00	363,200,000	630,800,00
Total For AGT01										0.00	363,200,000	630,800,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.17164				0.00	656,000,000	434,000,00
Total AGT02 SPOT										0.00	656,000,000	434,000,00
Total For AGT02										0.00	656,000,000	434,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	100.54289				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AGT04 On 27/10/2025 Spot Bond					0.00000	101.51205				0.00	0	0
Total AGT04 SPOT										0.00	0	0
Total For AGT04										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.37038				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.37038				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.43139				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.36024				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.35684				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.39417				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 AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B1 On 18/04/2022 Spot Bond					0.00000	100.43145				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.55325				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.59039				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.27524				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.11889				0.00	16,000,000	4,000,000
Total AHF5A2 SPOT										0.00	16,000,000	4,000,000
Total For AHF5A2										0.00	16,000,000	4,000,000
AHF5A On 21/08/2023 Spot Bond			5.94500	113.79865	5.94500	113.74432				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.18540				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.27407				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.34158				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.35506				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.59461				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AHF6B On 21/08/2024 Spot Bond					0.00000	101.18534			0.00	0	
Total AHF6B1 SPOT									0.00	0	
Total For AHF6B1									0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.27399			0.00	0	
Total AHF6C1 SPOT									0.00	0	
Total For AHF6C1									0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.89435			0.00	0	
Total AHF6D1 SPOT									0.00	0	
Total For AHF6D1									0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.09668			0.00	0	
Total AHF7A1 SPOT									0.00	0	
Total For AHF7A1									0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.22968			0.00	0	
Total AHF7B1 SPOT									0.00	0	
Total For AHF7B1									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.31833			0.00	0	
Total AHF7C1 SPOT									0.00	0	
Total For AHF7C1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.07154			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.82500	113.21965	6.82500	113.15705			163,800,000,000.00	24,000,000	12,000,000
Total AIR02 SPOT									163,800,000,000.00	24,000,000	12,000,000
Total For AIR02									163,800,000,000.00	24,000,000	12,000,000
AIR04 On 29/05/2024 Spot Bond			5.94500	111.70744	5.94500	111.65321			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.04500	96.14751	11.04500	96.06188			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.45500	166.81132	6.45500	166.72399			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.43808			0.00	0	
Total APF04 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 APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.68247				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.96413				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.17119				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.51848				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.12335				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.38854				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.79399				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.02440				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.03000	228.88350	5.03000	228.78984				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.04500	206.49910	5.04500	206.41432				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11 On 07/03/2021 Spot Bond					0.00000	101.01971				0.00	8,000,000	2,000,000
Total ASN113 SPOT										0.00	8,000,000	2,000,000
Total For ASN113										0.00	8,000,000	2,000,000
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN135 On 31/01/2022 Spot Bond			2.14000	168.31133	2.14000	168.28164				34,240,000,000.00	16,000,000	4,000,000
Total ASN137 SPOT										34,240,000,000.00	16,000,000	4,000,000
Total For ASN137										34,240,000,000.00	16,000,000	4,000,000
ASN140 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN140 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN144 On 20/06/2021 Spot Bond					0.00000	98.19807				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN145 On 04/05/2021 Spot Bond					0.00000	100.12640				0.00	8,000,000	2,000,000
Total ASN146 SPOT										0.00	8,000,000	2,000,000
Total For ASN146										0.00	8,000,000	2,000,000
ASN146 On 04/05/2021 Spot Bond					0.00000	100.13077				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			2.18500	168.24002	2.18500	168.20973				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN150 On 31/05/2021 Spot Bond					0.00000	54.54637				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	101.14955				0.00	8,000,000	2,000,000
Total ASN152 SPOT										0.00	8,000,000	2,000,000
Total For ASN152										0.00	8,000,000	2,000,000
ASN152 On 31/03/2028 Spot Bond			5.07500	178.94063	5.07500	178.86673				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 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	100.06361				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	99.89777				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	101.06728				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	100.98934				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.72079				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			5.04000	103.38340	5.04000	103.34075			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.76993			0.00	0	
Total ASN196 SPOT									0.00	0	
Total For ASN196									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.78178			0.00	0	70,000,00
Total ASN203 SPOT									0.00	0	70,000,00
Total For ASN203									0.00	0	70,000,00
ASN20: On 20/06/2022 Spot Bond					0.00000	100.85542			0.00	0	
Total ASN204 SPOT									0.00	0	
Total For ASN204									0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	101.48714			0.00	0	
Total ASN208 SPOT									0.00	0	
Total For ASN208									0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.69457			0.00	0	
Total ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.11480			0.00	0	
Total ASN214 SPOT									0.00	0	
Total For ASN214									0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	101.01359			0.00	0	
Total ASN255 SPOT									0.00	0	
Total For ASN255									0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.98646			0.00	0	
Total ASN264 SPOT									0.00	0	
Total For ASN264									0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.77080			0.00	0	
Total ASN274 SPOT									0.00	0	
Total For ASN274									0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	99.95683			0.00	0	
Total ASN278 SPOT									0.00	0	
Total For ASN278									0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.85028			0.00	0	

Contract 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	99.85406				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.96560				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.72235				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.83489				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.07291				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.49500	4.49500	4.49500	100.15308				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.21000	5.21000	5.21000	91.68315				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.78981				0.00	0	30,000,00
Total ASN327 SPOT										0.00	0	30,000,00
Total For ASN327										0.00	0	30,000,00
ASN32(On 20/06/2024 Spot Bond					0.00000	100.90413				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.01730				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.79587				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
ASN337 On 31/01/2038 Spot Bond			5.15000	101.90507	5.15000	101.86211				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.84929				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN344 On 12/02/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.76988				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.81981				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.81320				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	100.81320				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	101.11466				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	100.97914				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.79729				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN374 On 20/12/2024 Spot Bond					0.00000	100.82761				0.00	0	
Total ASN374 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 ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.21909				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.89977				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	100.89977				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.96621				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.80451				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	99.86690				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.85555				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.79873				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.94303				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.97465				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	105.19253				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.77909				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.77909				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.73432				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.75831				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.01519				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.45849				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.71322				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.35451				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.35791				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.52088				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	103.82447				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.30481				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.95877				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.19152				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.22468				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	103.66532				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	104.32344				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	100.01298				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.82456				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.98636				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/05/2021 Spot Bond					0.00000	100.51067				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	100.13600				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.84939				0.00	0	
Total ASN486 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 ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.82167				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.89574				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.88431				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.56423				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.78825				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.76663				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.79591				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.79591				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.68022				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.67456				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.53194				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.80005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	101.36358	9.00000	101.30685				201,600,000,000.00	22,400,000	5,600,000
Total ASN508 SPOT										201,600,000,000.00	22,400,000	5,600,000
Total For ASN508										201,600,000,000.00	22,400,000	5,600,000
ASN508 On 21/12/2026 Spot Bond			8.18000	101.24104	8.18000	101.18778				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	101.26797	8.36000	101.21392				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	101.26797	8.36000	101.21392				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	100.55034				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.44200				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.35234				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	100.36942	9.10000	100.29543				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	100.44667	11.05000	100.35718				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	100.44469	11.00000	100.35559				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 13/05/2021 Spot Bond					0.00000	99.96392				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53: On 31/01/2024 Spot Bond			10.50000	100.42495	10.50000	100.33982				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	101.07912				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN53: On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.96658				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.42495	10.50000	100.33982				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.67352				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.17143				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.42042				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.86144				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.42890	10.60000	100.34297				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN54: On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.77822				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.01965	10.47000	100.33887				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.37403	10.55000	100.28759				0.00	0	
Total ASN558 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 ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.12512				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.05197				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56 On 10/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	51,000,000,00
Total ASN562 SPOT										0.00	0	51,000,000,00
Total For ASN562										0.00	0	51,000,000,00
ASN56 On 10/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	13,000,000,00
Total ASN563 SPOT										0.00	0	13,000,000,00
Total For ASN563										0.00	0	13,000,000,00
ASN56 On 17/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.34500	107.86152	5.34500	107.81438				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.67508	9.30000	103.59701				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	101.34575				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.46958				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.85876				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.05159				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.60710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.68500	103.23439	5.68500	103.18671				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.99395				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.23527				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.96731				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.95574				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.14500	8.14500	8.14500	107.18942				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.87994				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.15813				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.14500	10.14500	10.14500	112.47289				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.78783				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.86896				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.60112				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.60123				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.57773				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.99650				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.99650				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.59418				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.02569				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.99601				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.02512				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.96663				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.02497				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.14222				0.00	0	
Total BAYB12 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 BAYB12										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.17049				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.17049				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.17049				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.19981				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.17111				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.54391				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.22939				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.05706				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.09000	7.09000	7.09000	108.31116				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.11230				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.49502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.56080				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.04062				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.94500	112.38393	6.94500	112.32036				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.38507				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.68134				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.84500	104.66438	6.84500	104.60638				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.24802				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.94500	102.73206	5.94500	102.68300				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.99087				0.00	120,000,000	160,000,000
Total BGL14 SPOT										0.00	120,000,000	160,000,000
Total For BGL14										0.00	120,000,000	160,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	103.77916				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.55653				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	100.03252				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.60618				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	100.88335				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.77221				0.00	5,845,615,800	2,922,807,900
Total BGT01 SPOT										0.00	5,845,615,800	2,922,807,900
Total For BGT01										0.00	5,845,615,800	2,922,807,900
BID08 On 30/06/2022 Spot Bond					0.00000	100.99727				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.05859				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.24169				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.68500	112.24754	5.68500	112.19540				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.83457				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.09387				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.61918				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.20912				0.00	0	
Total BID15 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 BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.24860				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.54929				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.29800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.06900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.75400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	150,000,000,00
Total BNPP08 SPOT										0.00	0	150,000,000,00
Total For BNPP08										0.00	0	150,000,000,00
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.71306				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.28916				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.60086				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	99.92943				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.07801				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.70324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 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	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.38846				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.12762				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.13739				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.42060				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.45261				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.12198				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.12759				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.13247				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.74785				0.00	80,000,000	20,000,000
Total BWZ21B SPOT										0.00	80,000,000	20,000,000
Total For BWZ21B										0.00	80,000,000	20,000,000
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.03063				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.54500	104.51387	4.54500	104.47523			145,440,000,000.00		32,000,000	8,000,000
Total CBL26 SPOT									145,440,000,000.00		32,000,000	8,000,000
Total For CBL26									145,440,000,000.00		32,000,000	8,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	101.23518				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.95523				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.58500	114.68812	6.58500	114.62690			39,510,000,000.00		6,000,000	33,000,000
Total CCT01 SPOT									39,510,000,000.00		6,000,000	33,000,000
Total For CCT01									39,510,000,000.00		6,000,000	33,000,000
CCT02 On 12/06/2024 Spot Bond			6.93500	115.72571	6.93500	115.66071				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.46500	117.48938	7.46500	117.41803				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.88500	106.98564	8.88500	104.29438				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	99.94016				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.20311				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.08241				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.21907				0.00	0	
Total CGR45 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 CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.50899				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.61997				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.39492				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.41906				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	101.16022				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	161.14582	3.14000	161.02440				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.11000	2.11000	2.11000	161.36027				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.52676	4.77000	112.29100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.47200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.44582				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.71500	114.84694	6.71500	114.78409				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN362 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	116.65222	8.70700	126.61600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.08573				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.28922				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	107.00932				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.54000	104.41700	5.54000	104.36971				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	103.19019	10.98000	103.09882				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	119.49400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	100.70349				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	122.38280	6.50000	122.00800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	106.42100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.82756				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN394 On 20/09/2022 Spot Bond					0.00000	100.83487				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.95482				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.95523				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.44000	104.15126	5.44000	104.10539				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.11000	168.35889	2.11000	168.32960				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.21000	133.85028	5.21000	133.79324				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.65000	131.68272	5.65000	131.62193				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	103.44900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	99.92374				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.45569				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.59049				0.00	0	
Total CLN460 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.14500	108.27958	6.14500	108.22528				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.43856				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.92372				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.23695				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	99.87711				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	99.36600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	59.13607	100.00000	58.73999				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	99.96759				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.10219				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.67706				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.64000	105.05317	5.64000	105.00502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	103.09703	10.16000	104.45900				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.94500	104.84020	5.94500	104.78932				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.23085				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN491 On 20/06/2022 Spot Bond					0.00000	100.97780				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN492 On 29/08/2022 Spot Bond					0.00000	101.20581				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN494 On 04/09/2024 Spot Bond			6.34500	116.22240	6.34500	116.16226				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN495 On 04/09/2024 Spot Bond					0.00000	103.45240				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN496 On 20/05/2021 Spot Bond					0.00000	99.85094				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.53432				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.56462				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.89223				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	101.09833				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.25267				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.14264				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.15308				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.19370	9.96000	104.10980				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.94047	10.01000	102.85763				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.27556				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.21808	9.60000	102.34550				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.92695				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.12373				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	99.95659				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	104.02978	9.20000	103.95226				0.00	0	
Total CLN524 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.26563				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.78655				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.35363				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.31169				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.68802				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.86644				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.92695				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.90710				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.41446				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.31500	108.19105	8.31500	108.11803				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.02370				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.28130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.47207				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	137.48000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	101.13501				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN543 On 17/01/2024 Spot Bond					0.00000	100.46191				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			7.78500	109.71014	7.78500	109.64185				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			7.83500	111.58511	7.83500	111.51406				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			7.92500	111.32854	7.92500	111.25687				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	312.69670				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN552 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	99.95347				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN557 On 12/11/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.20248				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.52280				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN560 On 20/12/2023 Spot Bond			100.00000		0.00000	121.76300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.01495				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	102.49002	10.19000	102.43984				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			7.78500	111.90396	7.78500	111.83316				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.06245				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	99.86556				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.89528				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.09278				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.01400				0.00	0	
Total CLN568 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 CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	99.95087				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.10068				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.01500	110.21571	8.01500	110.14396				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	100.27126				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.01408				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.92383				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.99356				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.39735				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.65017				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.02903				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN580 On 30/05/2022 Spot Bond					0.00000	101.06421				0.00	0	27,500,000.00

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 CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	101.06045				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.36024				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.03381				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.61887				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.00086				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.84514				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.87170				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.04028				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.86298				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.63000	138.89476	3.63000	111.81483				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.18061				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN595 On 27/06/2022 Spot Bond					0.00000	100.69082				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.18061				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	101.99904				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.61308				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.91001				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.87170				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.87170				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.19200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.16564				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.10094				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.56920				0.00	0	
Total CLN606 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 CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.41110				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.17420				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.73964	9.32000	102.66253				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.26999				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.56528				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.01972				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.12993				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.06413				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.70044				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.11200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.60196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.95755				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.03379				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.22131				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.22055				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.20430				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.72800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.28617				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.00500	105.92898	6.00500	105.87706				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.44286				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.08713				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.73000	62.78814	11.73000	83.71108				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2021 Spot Bond					0.00000	101.11887				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.48500	103.63842	8.48500	108.31074				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.43588				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	101.09786				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.64756				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.01571				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.09374				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.11879				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.42891				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.34729				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.56846				0.00	0	
Total CLN640 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 CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.36230				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.12544				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.85489				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.22081				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.85641				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.42891				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.09436				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.42891				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.12638				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.42891				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	101.02226				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.75100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.01520				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.65357				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.61233				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.86669				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.89984				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.14000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	97.12400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	109.18200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	132.81200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.57343				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	100.73497				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.73591				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.35255				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.89610				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.21002				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.59172				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.96979				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.23348	138.80978	4.23348	112.76785				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.23348	138.80978	4.23348	112.76858				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.36431				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.62661				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.71963				0.00	0	
Total CLN677 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 CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.87658				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.83480				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.48153				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.65684				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.93738				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.79733				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.82043				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.95174				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.97904				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.97882				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.85645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.66717				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.85651				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.89998				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.28367				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.66441				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.94896				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.80008				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.22449				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.78647				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.98732				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.01262				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	86.41306				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	82.35197				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.52742				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.38692				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	89.76938				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.76614				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.93023				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.83610				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.42991				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	80.67974				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	101.82729				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	99.99993				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	100.84186				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.84186				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.84186				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	79.44235				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.50827				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.83570				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	78.41331				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	78.74398				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.94994				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	79.47293				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.77117				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.77117				0.00	0	

Contract 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	100.77117				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.78560				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.78560				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.78560				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.04308				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	83.11329				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	83.77224				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.06725				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.09000	108.37337	7.09000	108.31116				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.92480				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
COJ05 On 05/06/2023 Spot Bond			7.34500	112.51212	7.34500	112.44526			29,380,000,000.00	4,000,000	13,002,000,00
Total COJ05 SPOT									29,380,000,000.00	4,000,000	13,002,000,00
Total For COJ05									29,380,000,000.00	4,000,000	13,002,000,00
COJ07 On 23/03/2021 Spot Bond			5.12000	104.86047	5.12000	104.81658			0.00	0	
Total COJ07 SPOT									0.00	0	
Total For COJ07									0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.93500	112.23772	8.93500	112.15689			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.12500	113.87847	6.12500	113.82186			0.00	0	69,100,000,00
Total COJG01 SPOT									0.00	0	69,100,000,00
Total For COJG01									0.00	0	69,100,000,00
COT01 On 03/04/2023 Spot Bond			6.78000	107.91228	6.78000	107.85300			461,040,000,000.00	68,000,000	34,000,00
Total COT01 SPOT									461,040,000,000.00	68,000,000	34,000,00
Total For COT01									461,040,000,000.00	68,000,000	34,000,00
COT02 On 03/04/2028 Spot Bond			9.34500	108.13886	9.34500	108.05750			0.00	0	100,000,00
Total COT02 SPOT									0.00	0	100,000,00
Total For COT02									0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			9.43500	101.97500	9.43500	101.89755			0.00	0	8,200,000,00
Total COT03 SPOT									0.00	0	8,200,000,00
Total For COT03									0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			9.14500	9.14500	9.14500	108.30102			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.83018			0.00	0	
Total CS003 SPOT									0.00	0	
Total For CS003									0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.85646			0.00	0	
Total DENG85 SPOT									0.00	0	
Total For DENG85									0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.86654			0.00	0	
Total DENG87 SPOT									0.00	0	
Total For DENG87									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.65919			0.00	0	
Total DENG88 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 DENG88									0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.58785			0.00	0	
Total DENG91 SPOT									0.00	0	
Total For DENG91									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.25805			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.00746			0.00	0	
Total DNG100 SPOT									0.00	0	
Total For DNG100									0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.83149			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.75079			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.00164			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.98532			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.86398			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.89996			0.00	0	60,000,00
Total DSY02 SPOT									0.00	0	60,000,00
Total For DSY02									0.00	0	60,000,00
DSY03 On 21/11/2024 Spot Bond			8.18500	8.18500	8.18500	109.62726			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.36855			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.85218			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.89500	102.47921	5.89500	102.43055			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.26000	111.70467	6.26000	111.64855		359,324,000,000.00	57,400,000	229,900,000	
Total DV23 SPOT								359,324,000,000.00	57,400,000	229,900,000	
Total For DV23								359,324,000,000.00	57,400,000	229,900,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.92238	100.00000	31.71205		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	31.92238	100.00000	31.71205		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			5.81500	110.47643	5.81500	110.42481		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	99.92289	9.69000	99.84584		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	99.92289	9.69000	99.84584		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV29 On 18/02/2029 Spot Bond			11.03500	95.03167	11.03500	94.94849		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	99.91971	10.10000	99.83948		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	99.91971	10.10000	99.83948		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	101.06823		0.00	0		
Total DVF21 SPOT								0.00	0		
Total For DVF21								0.00	0		
DVF22 On 28/03/2022 Spot Bond					0.00000	100.36726		0.00	0		
Total DVF22 SPOT								0.00	0		
Total For DVF22								0.00	0		
DVF22f On 29/08/2022 Spot Bond					0.00000	99.93750		0.00	0		
Total DVF22B SPOT								0.00	0		
Total For DVF22B								0.00	0		
DVF22k On 24/10/2022 Spot Bond					0.00000	100.48501		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.45391				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.09214				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.26588				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.95142				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.91244				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.91340				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.49186				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.15212				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.01124				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.16066				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	99.84143				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.83329				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.68000	104.51213	4.68000	104.47278				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.35000	108.67575	5.35000	108.62820				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.25500	114.41429	6.25500	114.35591				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.29000	104.25126	5.29000	104.20616				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.04000	91.75770	5.04000	91.71985				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	131.67491	2.25000	131.65048				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.34500	137.62409	4.34500	137.57508				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.35700	123.35687	4.35700	123.31283				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.40000	119.26037	4.40000	119.21737				0.00	0	3,825,000,00
Total EL30 SPOT										0.00	0	3,825,000,00
Total For EL30										0.00	0	3,825,000,00
EL31 On 02/06/2031 Spot Bond			4.94000	105.73274	4.94000	105.69022				0.00	0	650,000,00
Total EL31 SPOT										0.00	0	650,000,00
Total For EL31										0.00	0	650,000,00
EL36 On 31/01/2036 Spot Bond			5.01000	93.77280	5.01000	93.73435				0.00	0	
Total EL36 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 EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	131.67491	2.25000	131.65048				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	145.73677				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	143.41133				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	110.45074				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	109.50715				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	109.91824				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	108.25976				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	100.54851				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	101.98633				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	99.91370				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.32500	104.99238	5.32500	104.94661				0.00	0	20,000,000.00
Total EMM02 SPOT										0.00	0	20,000,000.00
Total For EMM02										0.00	0	20,000,000.00
EMM03 On 04/05/2024 Spot Bond			8.50500	107.10199	8.50500	107.02808		78,246,000,000.00		0.00	9,200,000	36,204,600.00
Total EMM03 SPOT								78,246,000,000.00		0.00	9,200,000	36,204,600.00
Total For EMM03								78,246,000,000.00		0.00	9,200,000	36,204,600.00
EMM04 On 16/05/2028 Spot Bond			10.63500	10.63500	10.63500	97.90328				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			10.98500	10.98500	10.98500	102.40587		142,802,803,000.00		0.00	12,999,800	673,166.50
Total EMM05 SPOT								142,802,803,000.00		0.00	12,999,800	673,166.50
Total For EMM05								142,802,803,000.00		0.00	12,999,800	673,166.50
EMM06 On 23/06/2025 Spot Bond			8.58500	107.43971	8.58500	104.80700				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.58500	8.58500	8.58500	106.33756				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.19500	11.19500	11.19500	79.63057				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.05000	10.05000	10.05000	103.81105				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.19500	11.19500	11.19500	97.74948				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.15961				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF015 On 04/06/2023 Spot Bond					0.00000	101.06602				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.91908				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.94651				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.89408				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.86963				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.05900				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.11000				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.77963				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.02737				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.98797				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.01701				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.37149				0.00	0	
Total EQT004 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 Intert
Total For EQT004									0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.98855			0.00	0	20,000,000
Total EQT005 SPOT									0.00	0	20,000,000
Total For EQT005									0.00	0	20,000,000
EQT005 On 30/10/2023 Spot Bond					0.00000	100.17012			0.00	0	
Total EQT006 SPOT									0.00	0	
Total For EQT006									0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	99.93056			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B6 On 17/08/2022 Spot Bond					0.00000	99.93389			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	99.92519			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C6 On 17/08/2022 Spot Bond					0.00000	99.93321			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	99.92985			0.00	20,000,000	5,000,000
Total ERSA25 SPOT									0.00	20,000,000	5,000,000
Total For ERSA25									0.00	20,000,000	5,000,000
ERSA26 On 17/05/2022 Spot Bond					0.00000	99.93500			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA26 On 17/08/2022 Spot Bond					0.00000	99.93658			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	99.92649			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.65500	108.45911	5.65500	108.40900		19,798,155,000,000.00		3,501,000,000	4,781,100,000
Total ES23 SPOT								19,798,155,000,000.00		3,501,000,000	4,781,100,000
Total For ES23								19,798,155,000,000.00		3,501,000,000	4,781,100,000
ES23/R On 25/01/2023 Spot Bond			10.00000	100.56768	10.00000	100.48638		0.00		0	

Contract 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/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			7.69500	103.56544	7.69500	103.50101				169,290,000,000.00	22,000,000	2,515,600,00
Total ES26 SPOT										169,290,000,000.00	22,000,000	2,515,600,00
Total For ES26										169,290,000,000.00	22,000,000	2,515,600,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.91865	7.85000	102.85336				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.05000	79.33549	11.08000	79.09865				552,500,000,000.00	50,000,000	3,295,000,00
Total ES33 SPOT										552,500,000,000.00	50,000,000	3,295,000,00
Total For ES33										552,500,000,000.00	50,000,000	3,295,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	103.16083	7.50000	103.09790				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.63000	78.15012	11.63000	78.07733				46,566,520,000,000.00	4,004,000,000	8,105,100,00
Total ES42 SPOT										16,566,520,000,000.00	4,004,000,000	8,105,100,00
Total For ES42										16,566,520,000,000.00	4,004,000,000	8,105,100,00
ES42/R On 25/04/2042 Spot Bond			8.50000	102.61789	8.50000	102.54750				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.34278				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.99757				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.92384				0.00	24,000,000	26,000,00
Total EXX05 SPOT										0.00	24,000,000	26,000,00
Total For EXX05										0.00	24,000,000	26,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.84927				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.27304				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.86154				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.95925				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.95717				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.21523				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.49113				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.39027				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.67500	5.67500	5.67500	103.23441				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.60711				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.05369				0.00	12,000,000	3,000,000
Total FRB18 SPOT										0.00	12,000,000	3,000,000
Total For FRB18										0.00	12,000,000	3,000,000
FRB19 On 14/04/2021 Spot Bond			6.61500	105.06808	6.61500	105.01157				0.00	0	
Total FRB19 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 FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	100.96396				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.37771				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.73124				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.45142				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.96885				0.00	10,400,000	2,952,600,00
Total FRB24 SPOT										0.00	10,400,000	2,952,600,00
Total For FRB24										0.00	10,400,000	2,952,600,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.30217				0.00	32,000,000	8,000,00
Total FRB25 SPOT										0.00	32,000,000	8,000,00
Total For FRB25										0.00	32,000,000	8,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.09210				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.28500	110.08244	8.28500	110.00881				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.51119				0.00	2,000,000,000	2,100,000,00
Total FRB28 SPOT										0.00	2,000,000,000	2,100,000,00
Total For FRB28										0.00	2,000,000,000	2,100,000,00
FRBI22 On 31/01/2022 Spot Bond			1.16500	169.86765	1.16500	169.85131				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.24500	2.24500	2.24500	312.40818		637,580,000,000.00			284,000,000	504,400,00
Total FRBI23 SPOT								637,580,000,000.00			284,000,000	504,400,00
Total For FRBI23								637,580,000,000.00			284,000,000	504,400,00
FRBI25 On 31/01/2025 Spot Bond			2.45500	2.45500	2.45500	148.36767		4,914,910,000,000.00			2,002,000,000	1,124,800,00

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 FRBI25 SPOT										4,914,910,000,000.00	2,002,000,000	1,124,800,000
Total For FRBI25										4,914,910,000,000.00	2,002,000,000	1,124,800,000
FRBI28 On 31/03/2028 Spot Bond			4.13500	189.82646	4.13500	189.76245				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.44000	4.44000	4.44000	100.55500				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.73000	4.73000	4.73000	212.97447				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.81000	81.73535	5.81000	81.69678				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.26000	88.87126	5.26000	88.83302				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			5.64000	5.64000	5.64000	81.53730				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			5.70000	5.70000	5.70000	80.84170				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC107 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	
FRC169 On 31/01/2025 Spot Bond			3.81000	3.81000	3.81000	140.98217				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 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	
FRC181 On 06/08/2023 Spot Bond					0.00000	93.39534				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC208 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	
FRC213 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			2.22000	168.18459	2.22000	168.15383				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC233 On 31/01/2022 Spot Bond			3.08000	166.83142	3.08000	166.78916				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC251 On 13/02/2022 Spot Bond					0.00000	99.94510				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC252 On 14/03/2022 Spot Bond					0.00000	100.92702				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC255 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	102.22567				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC265 On 20/06/2021 Spot Bond					0.00000	101.63745				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.01255				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.22414				0.00	0	
Total FRC271 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 FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.33675				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	102.81396	9.80000	102.73247				0.00	0	1,143,336,90
Total FRC274 SPOT										0.00	0	1,143,336,90
Total For FRC274										0.00	0	1,143,336,90
FRC27: On 04/03/2021 Spot Bond					0.00000	100.97053				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.12993				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.92870				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.79410				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.01941				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.86996				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.82086			432,140,000,000.00		127,100,000	63,550,00
Total FRC286 SPOT									432,140,000,000.00		127,100,000	63,550,00
Total For FRC286									432,140,000,000.00		127,100,000	63,550,00
FRC28: On 20/12/2022 Spot Bond					0.00000	100.80890				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.26356				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.34832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.34153				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	99.95647				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	99.95567				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.07284				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.51727				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.59586				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.35753				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.07497				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.03428				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.11242				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.79154				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	100.91130				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	100.96000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	100.88000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.00077				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	111.94000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	99.72553				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.98485				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.22715				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	98.40731				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	101.00061				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.02378				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	100.92125				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.57063				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.34623				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.60464				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.07805				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.05932				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.41105				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 05/03/2021 Spot Bond					0.00000	100.84205				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	101.23627				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	106.68036				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.39280				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.99458				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.57894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.75619				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.18513				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	101.08455				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.82761				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.44142				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.13251				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.07538				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.18680				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.25634				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.24308				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.22047				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/08/2023 Spot Bond					0.00000	101.21608				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.74289				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.24686				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.67938				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.24723				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.24143				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.14254				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.04265				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000.00
Total FRC359 SPOT										0.00	0	7,500,000.00
Total For FRC359										0.00	0	7,500,000.00
FRC66 On 31/01/2022 Spot Bond			2.86000	2.86000	2.86000	167.13665				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.80000	2.80000	2.80000	167.23162				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	167.26329				0.00	0	
Total FRC71 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 FRC71									0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.70500	96.55998	4.70500	96.52278			0.00	0	
Total FRI33 SPOT									0.00	0	
Total For FRI33									0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.94000	104.74973	4.94000	104.70737			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.59233			0.00	0	
Total FRJ022 SPOT									0.00	0	
Total For FRJ022									0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.12869			0.00	0	
Total FRJ21 SPOT									0.00	0	
Total For FRJ21									0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.79509			0.00	0	1,000,000,00
Total FRJ22 SPOT									0.00	0	1,000,000,00
Total For FRJ22									0.00	0	1,000,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.24249			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.59820			0.00	0	
Total FRJ24 SPOT									0.00	0	
Total For FRJ24									0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.48989			0.00	0	
Total FRJ25 SPOT									0.00	0	
Total For FRJ25									0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.04437			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.37519			0.00	0	
Total FRJ27 SPOT									0.00	0	
Total For FRJ27									0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.53361			0.00	0	
Total FRJ29 SPOT									0.00	0	
Total For FRJ29									0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.44800	4.44800	4.44800	92.34985			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS107 On 31/01/2038 Spot Bond			4.86000	4.86000	4.86000	105.81628				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS108 On 23/01/2024 Spot Bond					0.00000	99.68666				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.24608				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			5.00000	103.92736	5.00000	103.88481				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.98000	207.83202	4.98000	207.74778				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.14000	102.03839	5.14000	101.99548				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	207.13106				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.36000	143.42647	3.36000	143.38687				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	123.53327	3.70500	123.49569				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS116 On 31/01/2038 Spot Bond			4.94000	104.74973	4.94000	104.70737				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.13000	204.77169	5.13000	204.68622				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.18000	203.76372	5.18000	203.67787				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			2.89000	182.04182	2.89000	145.94911				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.21000	203.16184	5.21000	203.07577				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.14000	102.03839	5.14000	101.99548				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.88500	181.08179	4.88500	181.00978				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.89000	92.59597	5.89000	92.55143				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.77500	182.33490	4.77500	182.26401				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.83500	181.65017	4.83500	181.57865				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.72000	193.25319	5.72000	193.16338				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.84000	93.19161	5.84000	93.14716				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	101.99548				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.12000	102.30571	5.12000	102.26284				0.00	0	
Total FRS136 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 FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.64500	183.82872	4.64500	183.75917				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.49000	197.64721	5.49000	197.55902				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.77500	182.33490	4.77500	182.26401				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.77500	182.33490	4.77500	182.26401				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.06500	179.05258	5.06500	178.97878				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.66000	141.82115	3.66000	141.77853				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.92000	168.66058	1.92000	168.63388				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.12500	178.38200	5.12500	178.30762				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.16500	177.93656	5.16500	177.86179				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.63000	141.98075	3.63000	141.93842				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.64000	183.88645	4.64000	183.81695				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.17500	5.17500	5.17500	177.75052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	15.86371				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.98327				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.37009				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.40741				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.86408				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.76936				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	147.77440				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	166.19537				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	159.00037				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	160.87140				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	129.08846				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	25.78815				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.09620				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.11042				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.00003				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.13712				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS205 On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.45362				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.17761				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 On 03/09/2021 Spot Bond					0.00000	125.16653				0.00	0	
Total FRS213 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 FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	118.02408				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 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	100.71208				0.00	0	
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	101.05337				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	100.82761				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	100.37172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.95417				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.68082				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS236 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	110.20106				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23(On 23/10/2025 Spot Bond					0.00000	105.76861				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	100.66259				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	101.32770				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	101.61446				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	101.32601				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 20/12/2021 Spot Bond					0.00000	100.40171				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	100.60307				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25(On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,300,000.00
Total FRS251 SPOT										0.00	0	6,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS251										0.00	0	6,300,000.00
FRS36 On 07/12/2023 Spot Bond			2.04500	2.04500	2.04500	314.03980				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.78500	316.22299	1.78500	316.17668				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.78500	1.78500	1.78500	316.17668				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.16000	169.87568	1.16000	169.85941				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.16000	169.87568	1.16000	169.85941				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.12195				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.84000	97.68697	4.84000	97.64825				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.50000	69.69804	4.50000	104.05919				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.78000	2.78000	2.78000	146.55637				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	145.01628				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.84500	2.84500	2.84500	307.57563				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.86500	4.86500	4.86500	109.07849			19,460,000,000.00		4,000,000	2,000,000

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 FRX23 SPOT									19,460,000,000.00	4,000,000	2,000,000
Total For FRX23									19,460,000,000.00	4,000,000	2,000,000
FRX24 On 10/12/2024 Spot Bond			5.53500	119.68144	5.53500	119.62759			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.88500	115.45647	5.88500	115.40098			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.58500	117.07829	6.58500	117.01579			0.00	0	288,653,600
Total FRX26 SPOT									0.00	0	288,653,600
Total For FRX26									0.00	0	288,653,600
FRX27 On 07/03/2027 Spot Bond			6.82500	120.98817	6.82500	120.92090			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.09500	117.81433	7.09500	117.74627		85,140,000,000.00		12,000,000	6,000,000
Total FRX28 SPOT								85,140,000,000.00		12,000,000	6,000,000
Total For FRX28								85,140,000,000.00		12,000,000	6,000,000
FRX30 On 31/01/2030 Spot Bond			8.03000	111.23602	8.03000	111.16348		80,300,000,000.00		10,000,000	10,000,000
Total FRX30 SPOT								80,300,000,000.00		10,000,000	10,000,000
Total For FRX30								80,300,000,000.00		10,000,000	10,000,000
FRX31 On 21/02/2031 Spot Bond			8.54500	110.93412	8.54500	110.85847		0.00		0	
Total FRX31 SPOT								0.00		0	
Total For FRX31								0.00		0	
FRX32 On 31/03/2032 Spot Bond			8.30500	119.84916	8.30500	119.76881		0.00		0	
Total FRX32 SPOT								0.00		0	
Total For FRX32								0.00		0	
FRX45 On 14/04/2045 Spot Bond			10.53500	80.65451	10.53500	80.58629		0.00		0	
Total FRX45 SPOT								0.00		0	
Total For FRX45								0.00		0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.56456		0.00		0	
Total FS6A2 SPOT								0.00		0	
Total For FS6A2								0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.86684		0.00		0	
Total FS6A3 SPOT								0.00		0	
Total For FS6A3								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.08676				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.96488				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.02926				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.06834				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.07983				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.33651				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.59320				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.99253				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.15386				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.95436				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.02174				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.48180				0.00	0	
Total GH5C1 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 GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.04000	107.63822	4.04000	107.60274				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.32482				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	99.98996				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.28279				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.49746				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.82500	113.90212	5.82500	113.84824				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.89882				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.45528				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.23500	107.79501	8.23500	107.72334				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.35719				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.46557				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.70215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.25999				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.82681				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.26555				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.82098				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.85587				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.38920				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.99338				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.86272				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.41493				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.78258				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.73554				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT38 On 31/03/2026 Spot Bond					0.00000	100.62625				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.16204				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.53582				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.03904				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.86372				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.79485				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.75419				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.68806				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.64894				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.72796				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.19337				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.57425				0.00	0	
Total H12T1 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 H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.01372				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.06447				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.68742				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.97265				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.41949				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.15689				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.00819				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.97313				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.66957				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.62851				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.61685				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.38500	311.33307	2.38500	311.27223				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.73500	2.73500	2.73500	315.59281				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.55000	109.83626	9.55000	109.75276				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.03500	76.13217	5.03500	96.35761				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.14000	87.35191	11.14000	87.27347				0.00	0	4,350,000.00
Total HWAY34 SPOT										0.00	0	4,350,000.00
Total For HWAY34										0.00	0	4,350,000.00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.56776	100.00000	9.50367				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.20000	86.56491	11.20000	86.48676		179,200,000,000.00			16,000,000	5,028,000.00
Total HWAY35 SPOT								179,200,000,000.00		16,000,000	5,028,000.00	
Total For HWAY35								179,200,000,000.00		16,000,000	5,028,000.00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.56684	100.00000	9.50276				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	100.56466				0.00	0	25,000,000.00
Total HWF11 SPOT										0.00	0	25,000,000.00
Total For HWF11										0.00	0	25,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.36849				0.00	0	10,000,000.00
Total HWF12 SPOT										0.00	0	10,000,000.00
Total For HWF12										0.00	0	10,000,000.00
HWF13 On 28/11/2022 Spot Bond					0.00000	101.00353				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.21000	149.77748	2.21000	149.75019		44,549,180,000,000.00			20,158,000,000	356,310,478.00
Total I2025 SPOT								14,549,180,000,000.00		20,158,000,000	356,310,478.00	
Total For I2025								14,549,180,000,000.00		20,158,000,000	356,310,478.00	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2029	On	31/03/2029	Spot Bond			3.57000	107.19189	3.57000	107.16063			58,337,191,500,000.00	16,340,950,000	200,934,607,40
Total I2029 SPOT												58,337,191,500,000.00	16,340,950,000	200,934,607,40
Total For I2029												58,337,191,500,000.00	16,340,950,000	200,934,607,40
I2033	On	28/02/2033	Spot Bond			4.20500	101.64068	4.20500	101.60564			108,818,700,594,000.00	25,878,406,800	178,495,059,30
Total I2033 SPOT												108,818,700,594,000.00	25,878,406,800	178,495,059,30
Total For I2033												108,818,700,594,000.00	25,878,406,800	178,495,059,30
I2038	On	31/01/2038	Spot Bond			4.21000	115.40535	4.24000	114.90277			170,647,530,392,000.00	40,533,855,200	352,181,046,90
Total I2038 SPOT												170,647,530,392,000.00	40,533,855,200	352,181,046,90
Total For I2038												170,647,530,392,000.00	40,533,855,200	352,181,046,90
I2046	On	31/03/2046	Spot Bond			4.29000	104.62094	4.29000	104.58435			168,021,202,206,000.00	39,165,781,400	337,966,501,00
Total I2046 SPOT												168,021,202,206,000.00	39,165,781,400	337,966,501,00
Total For I2046												168,021,202,206,000.00	39,165,781,400	337,966,501,00
I2050	On	31/12/2050	Spot Bond			4.27000	106.39435	4.26000	106.55725			214,348,733,382,000.00	50,198,766,600	497,371,406,00
Total I2050 SPOT												214,348,733,382,000.00	50,198,766,600	497,371,406,00
Total For I2050												214,348,733,382,000.00	50,198,766,600	497,371,406,00
IBL101	On	24/05/2022	Spot Bond			5.66000	5.66000	5.66000	106.14692			0.00	0	
Total IBL101 SPOT												0.00	0	
Total For IBL101												0.00	0	
IBL102	On	24/05/2022	Spot Bond					0.00000	102.18768			0.00	0	
Total IBL102 SPOT												0.00	0	
Total For IBL102												0.00	0	
IBL109	On	07/12/2023	Spot Bond			2.50500	310.36632	2.50500	310.30264			0.00	0	
Total IBL109 SPOT												0.00	0	
Total For IBL109												0.00	0	
IBL110	On	07/03/2021	Spot Bond			8.12000	8.12000	8.12000	101.55690			0.00	0	
Total IBL110 SPOT												0.00	0	
Total For IBL110												0.00	0	
IBL113	On	21/05/2021	Spot Bond					0.00000	99.87509			0.00	20,000,000,000	20,000,000,00
Total IBL113 SPOT												0.00	20,000,000,000	20,000,000,00
Total For IBL113												0.00	20,000,000,000	20,000,000,00
IBL114	On	21/05/2022	Spot Bond					0.00000	100.01438			0.00	0	
Total IBL114 SPOT												0.00	0	
Total For IBL114												0.00	0	
IBL115	On	21/05/2023	Spot Bond					0.00000	99.86886			0.00	0	
Total IBL115 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 IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.94827				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.57454				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.96123				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.45178				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.09775				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.42977				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.71628				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.34664				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.12983				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.86961				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.98412				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.91901				0.00	64,000,000	16,000,00
Total IBL138 SPOT										0.00	64,000,000	16,000,00
Total For IBL138										0.00	64,000,000	16,000,00
IBL140 On 14/02/2021 Spot Bond					0.00000	99.96445				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.87572				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.87636				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.78848				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.80605				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.61303				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.90826				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.95146				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	103.55803				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.91565				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL155 On 19/01/2022 Spot Bond					0.00000	100.29730				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.27265				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.28155				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	96.45525				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.27000	1.27000	1.27000	169.68119				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.30500	110.60777	6.30500	110.55180				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.37651				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.56000	169.23450	1.56000	169.21271			37,440,000,000.00	24,000,000	6,000,000	
Total IBL67 SPOT									37,440,000,000.00	24,000,000	6,000,000	
Total For IBL67									37,440,000,000.00	24,000,000	6,000,000	
IBL78 On 25/11/2022 Spot Bond			4.73500	111.17343	4.73500	111.13032			0.00	0	0	
Total IBL78 SPOT									0.00	0	0	
Total For IBL78									0.00	0	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.05436			0.00	37,000,000,000	37,000,000,000	
Total IBL86 SPOT									0.00	37,000,000,000	37,000,000,000	
Total For IBL86									0.00	37,000,000,000	37,000,000,000	
IBL88 On 20/05/2021 Spot Bond			4.54500	103.94335	4.54500	103.90498			0.00	0	0	
Total IBL88 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 IBL88									0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	83.62397	100.00000	83.08095			0.00	0	
Total IBL88/R208 SPOT									0.00	0	
Total For IBL88/R208									0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.22943			0.00	16,000,000	4,000,000
Total IBL89 SPOT									0.00	16,000,000	4,000,000
Total For IBL89									0.00	16,000,000	4,000,000
IBL95 On 12/09/2021 Spot Bond					0.00000	101.48816			0.00	13,000,000,000	13,000,000,000
Total IBL95 SPOT									0.00	13,000,000,000	13,000,000,000
Total For IBL95									0.00	13,000,000,000	13,000,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	101.82524			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.45500	108.94566	7.45500	108.87960		730,590,000,000.00		98,000,000	49,000,000
Total IDCG06 SPOT								730,590,000,000.00		98,000,000	49,000,000
Total For IDCG06								730,590,000,000.00		98,000,000	49,000,000
IDCG08 On 13/05/2030 Spot Bond			9.53500	113.42691	9.53500	113.69026			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.97465			0.00	0	
Total IDCG10 SPOT									0.00	0	
Total For IDCG10									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.05500	114.63726	8.05500	114.56267		48,330,000,000.00		6,000,000	3,000,000
Total IDCG11 SPOT								48,330,000,000.00		6,000,000	3,000,000
Total For IDCG11								48,330,000,000.00		6,000,000	3,000,000
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.23078			0.00	0	
Total IDCG12 SPOT									0.00	0	
Total For IDCG12									0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.13036			0.00	0	850,000,000
Total IDCG13 SPOT									0.00	0	850,000,000
Total For IDCG13									0.00	0	850,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.00003			0.00	0	
Total IDCG14 SPOT									0.00	0	
Total For IDCG14									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.69417			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.34496				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.05812				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.81231				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.20187				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.76484				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.12312				0.00	0	10,000,00
Total IDCG21 SPOT										0.00	0	10,000,00
Total For IDCG21										0.00	0	10,000,00
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.32283				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.86188				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 10/12/2024 Spot Bond			6.93500	107.48369	6.93500	107.42331				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.40000	103.49443	5.40000	103.44891				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING362 On 24/02/2021 Spot Bond					0.00000	101.11248				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.87976				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.57211				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.39907				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.84555				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.84000	99.92509	6.84000	99.98126				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.38396				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.49306				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.86959				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.76972				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.78388				0.00	0	
Total IPF19 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 IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.43446				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.89424				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.10464				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.41642				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.01398				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.01460				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.66984				0.00	0	65,000,00
Total IPF30 SPOT										0.00	0	65,000,00
Total For IPF30										0.00	0	65,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.98014				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.59476				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.88596				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.04594				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.11323	2.75000	100.09058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.53500	173.87637	5.53500	173.79813				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.84000	99.92509	6.84000	99.98127				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.13528				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.48433				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.10880				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.66000	3.66000	3.66000	165.87833				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.47162				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.66500	107.11914	7.66500	107.05238				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.69778				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.68000	7.68000	7.68000	106.37827				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV044 On 31/01/2022 Spot Bond					0.00000	100.23838				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.16000	168.27962	2.16000	168.24967				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.94549				0.00	0	1,400,000,00
Total IV046 SPOT										0.00	0	1,400,000,00
Total For IV046										0.00	0	1,400,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	102.58750				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.43500	174.96308	5.43500	174.88578				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.66694				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.84500	99.95296	10.84500	99.86796				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.16000	105.67733	6.16000	105.62450				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.74309				0.00	0	184,500,00
Total IVC097 SPOT										0.00	0	184,500,00
Total For IVC097										0.00	0	184,500,00
IVC103 On 29/06/2021 Spot Bond					0.00000	100.76144				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.74920				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.13481				0.00	0	
Total IVC109 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 IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.81000	103.35498	5.81000	103.30637				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.96782				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.93268				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.40308				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.61657				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.18551				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.57152				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.02675				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.57052				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.62190				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.75542				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.41323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.36456				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.19658				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.30025				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.63848				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.88520				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.84839				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.67528				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	99.90478				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.42801				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC176 On 05/06/2023 Spot Bond					0.00000	100.99303				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.63901				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.52648				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.46419				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.46419				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.01257				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.00008				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.95370				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.81041				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.62947				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.12417	7.40000	101.06363				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.08790				0.00	0	
Total IVC187 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 IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.18884				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.92673				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.87556				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ027 On 11/02/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ027 SPOT										0.00	0	
Total For IVZ027										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.92430				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.90270				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.84872				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.82715				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.75171				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.66823				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.59113				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.51415				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.43729				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.35271				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.19772				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.12041				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.04322				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			4.10000	4.10000	4.10000	98.96614				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										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	101.00809				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.60795				0.00	10,000,000,000	5,000,000,000
Total KAP006 SPOT										0.00	10,000,000,000	5,000,000,000
Total For KAP006										0.00	10,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP007 On 26/10/2021 Spot Bond			6.39500	105.68398	6.39500	105.62917				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.35566				0.00	2,016,000,000	2,004,000,000
Total KAP012 SPOT										0.00	2,016,000,000	2,004,000,000
Total For KAP012										0.00	2,016,000,000	2,004,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	98.99970				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.35272				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.54575				0.00	0	2,000,000,000
Total KAP015 SPOT										0.00	0	2,000,000,000
Total For KAP015										0.00	0	2,000,000,000
KAP016 On 29/04/2022 Spot Bond					0.00000	99.85561				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.38528				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.28385				0.00	0	500,000,000
Total KAP11 SPOT										0.00	0	500,000,000
Total For KAP11										0.00	0	500,000,000
KW01 On 31/10/2027 Spot Bond			8.02500	131.92545	8.02500	131.83947				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.82481				0.00	9,852,000,000	16,119,816,000
Total LBK15 SPOT										0.00	9,852,000,000	16,119,816,000
Total For LBK15										0.00	9,852,000,000	16,119,816,000
LBK18 On 22/03/2022 Spot Bond					0.00000	94.70453				0.00	0	8,679,000,000
Total LBK18 SPOT										0.00	0	8,679,000,000
Total For LBK18										0.00	0	8,679,000,000
LBK20 On 08/06/2022 Spot Bond			6.62500	106.33155	6.62500	106.27444				0.00	0	
Total LBK20 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 LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.17474				0.00	8,129,192,500	7,327,435,30
Total LBK23 SPOT										0.00	8,129,192,500	7,327,435,30
Total For LBK23										0.00	8,129,192,500	7,327,435,30
LBK24 On 10/10/2024 Spot Bond			8.64500	108.65062	8.64500	108.57485				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.83686				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.26351				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.62000	97.57366	11.62000	97.48237				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.69500	101.88159	9.69500	101.80213				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.36849				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.75475				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.06077				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.56582				0.00	12,084,000,000	8,880,000,00
Total LBK33 SPOT										0.00	12,084,000,000	8,880,000,00
Total For LBK33										0.00	12,084,000,000	8,880,000,00
LBK35 On 26/03/2024 Spot Bond					0.00000	94.93007				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.47678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.27316				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.02322				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.19500	109.86623	6.19500	109.81099				0.00	0	2,500,000.00
Total LGL06 SPOT										0.00	0	2,500,000.00
Total For LGL06										0.00	0	2,500,000.00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.86172				0.00	0	10,000.00
Total LGL07 SPOT										0.00	0	10,000.00
Total For LGL07										0.00	0	10,000.00
LGL08 On 28/02/2023 Spot Bond					0.00000	102.18308				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.36455				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.82204				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.07959				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	99.93613				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.92509				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.23261				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LOM03 On 25/11/2024 Spot Bond					0.00000	101.56693				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.61020				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.36510				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.86288				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.85884				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 03/03/2021 Spot Bond					0.00000	99.72614				0.00	0	
Total MAQ194 SPOT										0.00	0	
Total For MAQ194										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.03228				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.23578				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.07986				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.70549				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.86579				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	99.94602				0.00	0	
Total MBF067 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 MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	99.94129				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.07765				0.00	0	3,500,000,00
Total MBP038 SPOT										0.00	0	3,500,000,00
Total For MBP038										0.00	0	3,500,000,00
MBP03: On 23/02/2021 Spot Bond					0.00000	101.00704				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.02974				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.40397				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.34294				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.21662				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.60059				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.73520				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	101.29960				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.97285				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.60061				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.61314				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.43358				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.89433				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.97000	104.60520	4.97000	104.56265				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			6.96500	6.96500	6.96500	116.50297				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.44500	107.74747	5.44500	107.69951				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.45393				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.35163				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.99862				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.58500	109.58945	7.58500	109.52223				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.47489				0.00	0	265,000,00
Total MTN07 SPOT										0.00	0	265,000,00
Total For MTN07										0.00	0	265,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN09 On 11/10/2022 Spot Bond					0.00000	100.34235				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.47323				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.85968				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.47223				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.92448				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.02635				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.02739				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.35530				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.92200				0.00	0	500,000,00
Total MTN17 SPOT										0.00	0	500,000,00
Total For MTN17										0.00	0	500,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.55970				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.96484				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.77914				0.00	0	
Total MTN20 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 MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.20667				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.23792				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.53500	103.37400	7.53500	103.31066				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.25680				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.01463				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	99.85337				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	99.85611				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	99.85611				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	99.84533				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.58763				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.38042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.84199				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.08708				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.49899				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.73090				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.94306				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.12324				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.28880				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.66500	106.27577	5.66500	106.22658				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.24500	108.96415	6.24500	108.90864				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.46500	109.19587	8.46500	109.12087				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.32801				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG02 On 30/04/2024 Spot Bond					0.00000	100.34063				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.19804				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.32094				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.24616				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.54500	104.18353	5.54500	104.13629				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.83610	9.38000	103.75676				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.81000	114.93286	5.81000	114.87832			12,782,000,000.00	2,200,000	1,100,000	
Total NBK13A SPOT									12,782,000,000.00	2,200,000	1,100,000	
Total For NBK13A									12,782,000,000.00	2,200,000	1,100,000	
NBK14 On 25/06/2021 Spot Bond			4.69500	102.92392	4.69500	102.88486			9,390,000,000.00	2,000,000	1,000,000	
Total NBK14A SPOT									9,390,000,000.00	2,000,000	1,000,000	
Total For NBK14A									9,390,000,000.00	2,000,000	1,000,000	
NBK15 On 11/02/2022 Spot Bond			5.11000	103.60137	5.11000	103.55805			0.00	0		
Total NBK15A SPOT									0.00	0		
Total For NBK15A									0.00	0		
NBK16 On 12/02/2025 Spot Bond			5.58500	113.70157	5.58500	113.64968			0.00	0		
Total NBK16A SPOT									0.00	0		
Total For NBK16A									0.00	0		
NBK17 On 22/04/2026 Spot Bond			6.35500	118.81462	6.35500	118.75338			0.00	0	1,220,000,000	
Total NBK17A SPOT									0.00	0	1,220,000,000	
Total For NBK17A									0.00	0	1,220,000,000	
NBK19 On 01/06/2022 Spot Bond			5.64000	106.91122	5.64000	106.86222			0.00	0		
Total NBK19A SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.34500	119.95269	6.34500	119.89095			152,280,000,000.00	24,000,000	6,000,00
Total NBK20A SPOT									152,280,000,000.00	24,000,000	6,000,00
Total For NBK20A									152,280,000,000.00	24,000,000	6,000,00
NBK20I On 25/06/2021 Spot Bond					0.00000	100.74734			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.38500	117.10029	7.38500	117.02993			0.00	0	240,000,00
Total NBK21A SPOT									0.00	0	240,000,00
Total For NBK21A									0.00	0	240,000,00
NBK22 On 19/11/2022 Spot Bond			4.73500	111.32650	4.73500	111.28333			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.07000	121.40028	6.07000	121.34014			87,408,000,000.00	14,400,000	3,600,00
Total NBK23A SPOT									87,408,000,000.00	14,400,000	3,600,00
Total For NBK23A									87,408,000,000.00	14,400,000	3,600,00
NBK24 On 19/11/2027 Spot Bond			7.11000	122.87796	7.11000	122.80684			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.01327			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.20500	5.20500	5.20500	110.15856			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.04077			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	27.88925	100.00000	27.70245			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.33245			0.00	0	415,000,00
Total NBK26B SPOT									0.00	0	415,000,00
Total For NBK26B									0.00	0	415,000,00
NBK27 On 10/05/2026 Spot Bond			7.29500	119.48357	7.29500	119.41265			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.14000	111.49285	5.14000	111.44597				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.45500	118.79212	6.45500	118.72960				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.77000	110.32827	5.77000	115.07119				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30 On 18/02/2021 Spot Bond					0.00000	101.23364				0.00	12,088,200,000	3,212,800,000
Total NBK30B SPOT										0.00	12,088,200,000	3,212,800,000
Total For NBK30B										0.00	12,088,200,000	3,212,800,000
NBK31 On 09/11/2023 Spot Bond			5.15500	113.23779	5.15500	113.19004		8,248,000,000,000.00		1,600,000,000	2,010,000,000	
Total NBK31A SPOT								8,248,000,000,000.00		1,600,000,000	2,010,000,000	
Total For NBK31A								8,248,000,000,000.00		1,600,000,000	2,010,000,000	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.64229				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.14575				0.00	39,083,000,000	10,201,000,000
Total NBK34B SPOT										0.00	39,083,000,000	10,201,000,000
Total For NBK34B										0.00	39,083,000,000	10,201,000,000
NBK35 On 10/05/2023 Spot Bond					0.00000	101.81807				0.00	7,454,000,000	7,227,000,000
Total NBK35B SPOT										0.00	7,454,000,000	7,227,000,000
Total For NBK35B										0.00	7,454,000,000	7,227,000,000
NBK36 On 10/05/2026 Spot Bond					0.00000	101.57723				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.64690				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.26000	9.26000	9.26000	72.01619				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK40I On 31/07/2026 Spot Bond					0.00000	103.47256				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.52305				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.85019				0.00	7,902,000,000	7,451,000,000
Total NBK43B SPOT										0.00	7,902,000,000	7,451,000,000
Total For NBK43B										0.00	7,902,000,000	7,451,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	99.97169				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.98945				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.01441				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.46669				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.09943				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.44285				0.00	0	1,157,000,000
Total NBK49B SPOT										0.00	0	1,157,000,000
Total For NBK49B										0.00	0	1,157,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.25385				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.45766				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.59776				0.00	0	
Total NBK52B 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 NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.79974				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.11208				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.58391				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.15082				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.24686				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.50697				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	101.36049				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.47016				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.98729				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.82769				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			8.43000	110.30090	8.43000	110.22544				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.82047				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.46500	109.68063	8.46500	109.60530				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.82769				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.83913				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.85356				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.79229				0.00	190,000,000	190,000,000
Total NEDT1A SPOT										0.00	190,000,000	190,000,000
Total For NEDT1A										0.00	190,000,000	190,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.99189				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.36019				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.91601				0.00	7,260,000,000	3,630,000,000
Total NGL01 SPOT										0.00	7,260,000,000	3,630,000,000
Total For NGL01										0.00	7,260,000,000	3,630,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	101.32484				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	104.01861				0.00	0	
Total NGL02 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 NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.70956				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.80161				0.00	0	1,036,000,00
Total NGL04 SPOT										0.00	0	1,036,000,00
Total For NGL04										0.00	0	1,036,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	100.99488				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.32057				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.24943				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.50175				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.07243				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.22938				0.00	32,000,000	8,000,00
Total NGLT1B SPOT										0.00	32,000,000	8,000,00
Total For NGLT1B										0.00	32,000,000	8,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.42821				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.47751				0.00	34,400,000	8,600,00
Total NGT104 SPOT										0.00	34,400,000	8,600,00
Total For NGT104										0.00	34,400,000	8,600,00
NGT10 On 22/05/2025 Spot Bond					0.00000	101.68388				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.16609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.85508				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	103.45915	13.50000	103.34801				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.35240				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.51368				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.34898				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.55286				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.21322				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	99.85495				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.13950				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.02057				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	101.22943				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	101.53491				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.58844				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.53239				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	203.67787				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.14500	4.14500	4.14500	189.64260				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.96500	2.96500	2.96500	145.53672				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.87000	3.87000	3.87000	104.82912				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			4.99000	4.99000	4.99000	104.02136				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	144.96163				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.46000	3.46000	3.46000	142.84842				0.00	0	
Total NILB13 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 NILB13									0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.79000	3.79000	3.79000	193.95115			0.00	0	
Total NILB14 SPOT									0.00	0	
Total For NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.93500	192.23963	3.93500	192.17789			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.10500	102.50675	5.10500	102.46392			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.66762			0.00	0	2,500,000,00
Total NN011 SPOT									0.00	0	2,500,000,00
Total For NN011									0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	102.92908			0.00	0	
Total NN014 SPOT									0.00	0	
Total For NN014									0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.03327			0.00	0	
Total NN016 SPOT									0.00	0	
Total For NN016									0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.30543			0.00	0	
Total NN019 SPOT									0.00	0	
Total For NN019									0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.64269			0.00	0	
Total NN02 SPOT									0.00	0	
Total For NN02									0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.83076			0.00	0	
Total NN022 SPOT									0.00	0	
Total For NN022									0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.95145			0.00	0	
Total NN023 SPOT									0.00	0	
Total For NN023									0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800			0.00	0	
Total NN026 SPOT									0.00	0	
Total For NN026									0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.16495			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.97959				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.57472				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.13593				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.08038				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.85336				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.06690				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	134.83604				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.94878				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	134.64034				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	134.42624				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.90568				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN051 On 03/03/2023 Spot Bond					0.00000	125.33140				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.18458				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	103.62841				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	102.51871				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.29600				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.95481				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.47140				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	107.57000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	105.73000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	109.33000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	108.11000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	107.64440				0.00	0	
Total NNF017 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 NNF017										0.00	0	
NNF017 On 20/04/2021 Spot Bond					0.00000	100.16160				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.16072				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	103.82326				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF020 On 22/04/2021 Spot Bond					0.00000	100.12906				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 18/11/2021 Spot Bond					0.00000	99.92539				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.78375				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	100.37650				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF024 On 01/08/2022 Spot Bond					0.00000	103.82326				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	126.34463				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 12/09/2024 Spot Bond					0.00000	107.79780				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 22/05/2052 Spot Bond					0.00000	100.79007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.54662				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.14986				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.15214				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.07445				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.85651				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.03329				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.24081				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.18532				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.95613				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.22253				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.98934				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02' On 31/10/2022 Spot Bond			6.31500	113.04761	6.31500	112.98937				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.63500	196.86332	2.63500	196.82086				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			8.70500	122.31174	8.70500	122.22587			36,489,619,000.00		4,191,800	2,095,90
Total NRA028 SPOT									36,489,619,000.00		4,191,800	2,095,90
Total For NRA028									36,489,619,000.00		4,191,800	2,095,90
NRA02' On 30/11/2028 Spot Bond			100.00000	14.70100	100.00000	14.60307				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	101.18329				0.00	12,000,000	103,000,00
Total NTC21 SPOT										0.00	12,000,000	103,000,00
Total For NTC21										0.00	12,000,000	103,000,00
NTC22 On 15/02/2021 Spot Bond					0.00000	99.96608				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	99.98667				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.70035				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.18132				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.29194				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.82219				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.83359				0.00	0	
Total NTC28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.71126				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.95376				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.84265				0.00	0	20,300,000,00
Total NTC32 SPOT										0.00	0	20,300,000,00
Total For NTC32										0.00	0	20,300,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.45015				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.49500	109.26833	5.49500	109.21925				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			6.64500	119.70749	6.64500	119.64266				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.69500	112.36150	5.69500	112.30924				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			6.97000	121.72375	6.97000	121.65466				0.00	0	1,030,000,00
Total OML10 SPOT										0.00	0	1,030,000,00
Total For OML10										0.00	0	1,030,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.48150				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.12223				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.90839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.93454				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.08476				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.51297				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.05908				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.04428				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.18324				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.34411				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.36709				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.39007				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.67500	119.86385	6.68500	119.74589			828,688,015,905,000.00	2,371,339,028,600	1,654,167,003,900	
Total R186 SPOT									8,688,015,905,000.00	371,339,028,600	554,167,003,900	
Total For R186									8,688,015,905,000.00	371,339,028,600	554,167,003,900	
R197 On 07/12/2023 Spot Bond			1.45000	318.99442	1.43500	319.08165			276,341,580,000,000.00	190,580,400,000	152,048,533,200	
Total R197 SPOT									6,341,580,000,000.00	190,580,400,000	152,048,533,200	
Total For R197									6,341,580,000,000.00	190,580,400,000	152,048,533,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R202 On 07/12/2033 Spot Bond			4.18000	225.11896	4.18000	225.04226			1,923,372,660,000.00	460,137,000	261,915,350,00
Total R202 SPOT									1,923,372,660,000.00	460,137,000	261,915,350,00
Total For R202									1,923,372,660,000.00	460,137,000	261,915,350,00
R2023 On 28/02/2023 Spot Bond			4.66500	109.51981	4.64500	109.51802			498,705,160,114,500.00	106,903,571,300	505,510,600,00
Total R2023 SPOT									498,705,160,114,500.00	106,903,571,300	505,510,600,00
Total For R2023									498,705,160,114,500.00	106,903,571,300	505,510,600,00
R2030 On 31/01/2030 Spot Bond			8.55000	96.93092	8.55000	96.86369			998,554,290,505,000.00	1,403,339,683,100	1,526,603,087,10
Total R2030 SPOT									998,554,290,505,000.00	403,339,683,100	526,603,087,10
Total For R2030									998,554,290,505,000.00	403,339,683,100	526,603,087,10
R2032 On 31/03/2032 Spot Bond			9.44500	94.99162	9.44500	94.91939			969,127,830,221,500.00	949,616,498,700	1,241,058,778,70
Total R2032 SPOT									969,127,830,221,500.00	949,616,498,700	241,058,778,70
Total For R2032									969,127,830,221,500.00	949,616,498,700	241,058,778,70
R2035 On 28/02/2035 Spot Bond			10.16000	94.61080	10.16000	94.53314			666,784,086,872,000.00	793,974,811,700	1,873,087,885,20
Total R2035 SPOT									666,784,086,872,000.00	793,974,811,700	373,087,885,20
Total For R2035									666,784,086,872,000.00	793,974,811,700	373,087,885,20
R2037 On 31/01/2037 Spot Bond			10.41000	85.62916	10.41000	85.55717			445,902,837,039,000.00	965,024,287,900	1,719,732,424,60
Total R2037 SPOT									445,902,837,039,000.00	965,024,287,900	719,732,424,60
Total For R2037									445,902,837,039,000.00	965,024,287,900	719,732,424,60
R2040 On 31/01/2040 Spot Bond			10.57000	87.61824	10.57000	87.54349			371,563,148,698,000.00	697,404,271,400	1,761,411,288,60
Total R2040 SPOT									371,563,148,698,000.00	697,404,271,400	761,411,288,60
Total For R2040									371,563,148,698,000.00	697,404,271,400	761,411,288,60
R2044 On 31/01/2044 Spot Bond			10.65500	84.12433	10.65500	84.05199			773,723,550,990,000.00	166,468,658,000	1,433,678,362,10
Total R2044 SPOT									773,723,550,990,000.00	166,468,658,000	433,678,362,10
Total For R2044									773,723,550,990,000.00	166,468,658,000	433,678,362,10
R2048 On 28/02/2048 Spot Bond			10.57500	87.85973	10.57500	87.78473			440,303,348,822,500.00	1,649,201,262,300	1,059,286,445,90
Total R2048 SPOT									440,303,348,822,500.00	649,201,262,300	59,286,445,90
Total For R2048									440,303,348,822,500.00	649,201,262,300	59,286,445,90
R208 On 31/03/2021 Spot Bond			3.77000	102.90732	3.77000	102.87559			115,201,341,111,000.00	295,809,374,300	672,443,453,50
Total R208 SPOT									115,201,341,111,000.00	295,809,374,300	672,443,453,50
Total For R208									115,201,341,111,000.00	295,809,374,300	672,443,453,50
R209 On 31/03/2036 Spot Bond			10.06000	73.06828	10.09000	72.82910			878,413,400,396,000.00	683,738,906,600	1,131,015,779,20
Total R209 SPOT									878,413,400,396,000.00	683,738,906,600	131,015,779,20
Total For R209									878,413,400,396,000.00	683,738,906,600	131,015,779,20
R210 On 31/03/2028 Spot Bond			3.43500	198.42795	3.43500	198.37227			344,781,255,000,000.00	100,373,000,000	142,480,764,80
Total R210 SPOT									344,781,255,000,000.00	100,373,000,000	142,480,764,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R210									14,781,255,000,000.00	100,373,000,000	142,480,764,80
R212 On 31/01/2022 Spot Bond			0.91000	170.27831	0.91000	170.26551			492,492,000,000.00	541,200,000	307,724,942,00
Total R212 SPOT									492,492,000,000.00	541,200,000	307,724,942,00
Total For R212									492,492,000,000.00	541,200,000	307,724,942,00
R213 On 28/02/2031 Spot Bond			9.02000	90.08749	9.03500	89.93252			168,852,230,590,000.00	129,584,504,500	478,028,769,60
Total R213 SPOT									168,852,230,590,000.00	129,584,504,500	478,028,769,60
Total For R213									168,852,230,590,000.00	129,584,504,500	478,028,769,60
R214 On 28/02/2041 Spot Bond			10.51000	69.75728	10.51000	69.69810			969,331,321,014,000.00	1,424,294,131,400	1,085,396,484,80
Total R214 SPOT									969,331,321,014,000.00	424,294,131,400	1,085,396,484,80
Total For R214									969,331,321,014,000.00	424,294,131,400	1,085,396,484,80
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.10516			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.06101			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.58033			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.48769			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.82495			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.31231			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.18960			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.14698			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.78674			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.90610				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.61844				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.74848				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.78385				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.66595				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.21886				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	95.68814				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.21313				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.94751				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.74247				0.00	0	10,000,00
Total RED121 SPOT										0.00	0	10,000,00
Total For RED121										0.00	0	10,000,00
RED14 On 17/03/2021 Spot Bond					0.00000	100.72100				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	

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 17/03/2021 Spot Bond					0.00000	100.61447				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.15923				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.27310				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.25946				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.56882				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.13918				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.67454				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.69853				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.78939				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.23934				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.45041				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.60976				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	100.37840			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.33717			0.00	0	
Total RES50 SPOT									0.00	0	
Total For RES50									0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RW21 On 21/04/2021 Spot Bond			5.02000	104.05478	5.02000	104.01225			0.00	0	80,000,00
Total RW21 SPOT									0.00	0	80,000,00
Total For RW21									0.00	0	80,000,00
RW23 On 10/12/2023 Spot Bond			6.29500	109.91252	6.29500	109.85639		728,961,000,000.00		115,800,000	57,900,00
Total RW23 SPOT								728,961,000,000.00		115,800,000	57,900,00
Total For RW23								728,961,000,000.00		115,800,000	57,900,00
RW28 On 10/12/2028 Spot Bond			10.90500	98.44128	10.90500	98.35516			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.94500	110.62436	4.94500	110.57958			0.00	0	2,030,000,00
Total SBK23 SPOT									0.00	0	2,030,000,00
Total For SBK23									0.00	0	2,030,000,00
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.67759			0.00	0	
Total SBK25 SPOT									0.00	0	
Total For SBK25									0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.71500	104.99072	5.71500	104.94194			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.15500			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.23063			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.43500	103.48058	4.43500	103.44345				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.28000	119.16473	6.28000	119.10369			200,960,000,000.00		32,000,000	8,000,000
Total SBS20 SPOT									200,960,000,000.00		32,000,000	8,000,000
Total For SBS20									200,960,000,000.00		32,000,000	8,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.20799				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.31500	113.11060	5.31500	113.06224				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.37000	109.93050	6.37000	109.87338				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.75500	117.11090	6.75500	117.04680				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.54000	118.80370	5.54000	118.74992				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.75000	112.08294	5.75000	112.03029				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.84000	112.31868	7.84000	112.24712				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.39000	105.21767	4.39000	105.17981				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.79500	111.15065	4.79500	111.10702			14,902,860,000,000.00		3,108,000,000	3,108,000,000
Total SBS41 SPOT									14,902,860,000,000.00		3,108,000,000	3,108,000,000
Total For SBS41									14,902,860,000,000.00		3,108,000,000	3,108,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			6.04500	121.45918	6.04500	121.39924				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.88500	123.74813	6.88500	123.67873				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	99.97096				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.90500	110.81865	4.90500	110.77488				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.66187				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.89587				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.58500	104.90438	4.58500	104.86498				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.27500	5.27500	5.27500	112.53055				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.14325				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.66873				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.82196				0.00	8,000,000	2,000,000
Total SBS55 SPOT										0.00	8,000,000	2,000,000
Total For SBS55										0.00	8,000,000	2,000,000
SBS56 On 12/06/2022 Spot Bond			4.59000	107.11545	4.59000	107.07539				0.00	0	
Total SBS56 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 SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.73560				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.31250				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.02321				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.97665				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.80244				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.88884				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.37077				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.07587				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.68605				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.21372				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.04128				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.84500	315.72973	1.84500	315.68198				151,290,000,000.00	82,000,000	41,000,00

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 SBSI11 SPOT										151,290,000,000.00	82,000,000	41,000,000
Total For SBSI11										151,290,000,000.00	82,000,000	41,000,000
SBSI14 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	202.67555				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.38000				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.98834				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.14454				0.00	40,000,000	5,210,000,000
Total SBT103 SPOT										0.00	40,000,000	5,210,000,000
Total For SBT103										0.00	40,000,000	5,210,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	101.99152				0.00	2,000,000,000	2,020,000,000
Total SBT104 SPOT										0.00	2,000,000,000	2,020,000,000
Total For SBT104										0.00	2,000,000,000	2,020,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	102.08753				0.00	0	2,045,200,000
Total SBT201 SPOT										0.00	0	2,045,200,000
Total For SBT201										0.00	0	2,045,200,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.28040				0.00	0	1,375,000,000
Total SBT202 SPOT										0.00	0	1,375,000,000
Total For SBT202										0.00	0	1,375,000,000
SBT203 On 03/12/2023 Spot Bond			6.74500	111.25582	6.74500	111.19500				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.42237				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.07181				0.00	0	1,700,000,000
Total SBT206 SPOT										0.00	0	1,700,000,000
Total For SBT206										0.00	0	1,700,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.54747				0.00	32,000,000	908,000,000
Total SBT207 SPOT										0.00	32,000,000	908,000,000
Total For SBT207										0.00	32,000,000	908,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	101.24955				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.80715				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.34891				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	100.29273				0.00	24,000,000	2,006,000,00
Total SLI4 SPOT										0.00	24,000,000	2,006,000,00
Total For SLI4										0.00	24,000,000	2,006,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.95653				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.95840				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.17633				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.95678				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.95450				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.95395				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.95804				0.00	0	
Total SLRB5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.95396				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.94708				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.94912				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.24488				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.95234				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.76120				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.49500	114.49962	6.49500	114.43931				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.29651				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.07716				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.72086				0.00	0	1,500,000,00
Total SOLB01 SPOT										0.00	0	1,500,000,00
Total For SOLB01										0.00	0	1,500,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.26251				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.72464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.05899				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.14426				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.71957				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.87558				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.87856				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.12137				0.00	0	50,000,00
Total SPG007 SPOT										0.00	0	50,000,00
Total For SPG007										0.00	0	50,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.45899				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.50835				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.02509				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.90339				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.21099				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN00: On 31/03/2021 Spot Bond			5.31000	102.71749	5.31000	102.67297				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00: On 31/03/2021 Spot Bond			5.31000	102.71749	5.31000	102.67297				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.62500	3.62500	3.62500	141.96509				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			6.66000	119.94348	6.66000	119.87874				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.52500	93.09462	8.52500	93.03023				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.77894				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	101.20929				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.45856				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.04500	112.42557	6.04500	112.37041				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.94000	104.74973	4.94000	104.70737				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.55884				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.18096				0.00	0	
Total SSN046 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 SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.08966				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			2.46500	2.46500	2.46500	310.62542				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.25922				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.13612				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.49423				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.65500	4.65500	4.65500	183.64365				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.01000	3.01000	3.01000	145.28993				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	101.99548				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.41000	4.41000	4.41000	100.77498				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.61500	4.61500	4.61500	184.10619				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.10068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.07842				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	101.02373				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.90615				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.88363				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.81612				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.46920				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	98.66400				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	101.16587				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.97921				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 05/11/2023 Spot Bond					0.00000	100.10846				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.05500	5.05500	5.05500	206.21012				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.53856				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.15506				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.14886				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.92141				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.22180				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.02887				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.21500	93.02229	9.21500	92.95286				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.92256				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.98913				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.85956				0.00	0	
Total SSN103 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 SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.66000	88.91688	4.66000	183.58592				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.23500	84.43279	5.23500	202.57566				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.10875				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,000,000.00
Total SSN107 SPOT										0.00	0	40,000,000.00
Total For SSN107										0.00	0	40,000,000.00
SSN10 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000.00		30,000,000,000	30,000,000,000	30,000,000,000
Total SSN108 SPOT								10,000,000,000,000.00		30,000,000,000	30,000,000,000	30,000,000,000
Total For SSN108								10,000,000,000,000.00		30,000,000,000	30,000,000,000	30,000,000,000
SSN10 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		561,000,000,000,000.00		5,610,000,000	5,610,000,000	5,610,000,000
Total SSN109 SPOT								1,000,000,000,000.00		5,610,000,000	5,610,000,000	5,610,000,000
Total For SSN109								1,000,000,000,000.00		5,610,000,000	5,610,000,000	5,610,000,000
SZ25 On 30/09/2025 Spot Bond			7.25500	110.14592	7.25500	110.08125		20,314,000,000.00		2,800,000	1,400,000	1,400,000
Total SZ25 SPOT								20,314,000,000.00		2,800,000	1,400,000	1,400,000
Total For SZ25								20,314,000,000.00		2,800,000	1,400,000	1,400,000
T14A11 On 21/11/2021 Spot Bond					0.00000	101.12988				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.58384	8.55000	102.51268				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.87235				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.95255				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.90398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.23638				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.51043				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.94208				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.15062				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.50306				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.47065				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.80210				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.05738				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.66986				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.56555				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.56320				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS161 On 27/05/2022 Spot Bond					0.00000	101.28235				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.52309				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.45181				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.95202				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.34951				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.36854				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.16091				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.04000	106.12053	5.04000	106.07677			1,008,000,000,000.00	200,000,000	50,000,00	
Total TH14A4 SPOT									1,008,000,000,000.00	200,000,000	50,000,00	
Total For TH14A4									1,008,000,000,000.00	200,000,000	50,000,00	
TH14A On 21/11/2021 Spot Bond					0.00000	101.64264			0.00	0		
Total TH14A7 SPOT									0.00	0		
Total For TH14A7									0.00	0		
TH14A On 21/11/2021 Spot Bond			5.20000	105.26962	5.20000	105.22485			0.00	0	100,000,00	
Total TH14A8 SPOT									0.00	0	100,000,00	
Total For TH14A8									0.00	0	100,000,00	
TH14B On 21/11/2021 Spot Bond					0.00000	101.29609			0.00	0		
Total TH14B1 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 TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.38031				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.20301				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.78271				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.81424				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.33597				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.07132				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.98492				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.70487				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.09601				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	102.22235				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.98196				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.05456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.00380				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.15653				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.47484				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.53948				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.26071				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.73222				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.20751				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	103.13039				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	102.20302				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D3 On 21/11/2022 Spot Bond					0.00000	101.67952				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A1 On 21/08/2022 Spot Bond					0.00000	101.02130				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A2 On 21/08/2024 Spot Bond					0.00000	101.06342				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.49000	104.10378	8.49000	104.03324				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2022 Spot Bond					0.00000	101.07228				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.07451				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A7 On 21/08/2022 Spot Bond					0.00000	101.01485				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	101.06362				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.76000	102.68545	5.76000	102.58831				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.11662				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.19642				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.19662				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.18534				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.29172				0.00	0	
Total TH16C2 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 TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.25868				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.66176				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.85005				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.73507				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.96807				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.72599				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.78500	108.82406	5.78500	108.77265				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.94500	112.45746	6.94500	112.39385				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.99854				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.67415				0.00	16,000,000	4,000,00
Total TL27 SPOT										0.00	16,000,000	4,000,00
Total For TL27										0.00	16,000,000	4,000,00
TL28 On 24/04/2025 Spot Bond			7.13500	110.53442	7.13500	110.47057				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.78123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.76497			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.92228			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.01349			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.58000	113.35028	6.58000	113.28949		78,473,080,000,000.00	11,926,000,000	10,963,900,000	
Total TN23 SPOT								78,473,080,000,000.00	11,926,000,000	10,963,900,000	
Total For TN23								78,473,080,000,000.00	11,926,000,000	10,963,900,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	23.36130	100.00000	23.20484		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.10500	105.08297	8.10500	105.01493		0.00	0	7,501,400,000	
Total TN25 SPOT								0.00	0	7,501,400,000	
Total For TN25								0.00	0	7,501,400,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.75008	100.00000	11.67266		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			8.46500	104.46411	8.46500	104.39236		21,162,500,000,000.00	2,500,000,000	7,951,000,000	
Total TN27 SPOT								21,162,500,000,000.00	2,500,000,000	7,951,000,000	
Total For TN27								21,162,500,000,000.00	2,500,000,000	7,951,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.34579	100.00000	11.26979		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			10.18000	105.63128	10.18000	105.54487		24,432,000,000,000.00	2,400,000,000	1,200,000,000	
Total TN30 SPOT								24,432,000,000,000.00	2,400,000,000	1,200,000,000	
Total For TN30								24,432,000,000,000.00	2,400,000,000	1,200,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	120.28572	8.00000	120.20798		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								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
TN40 On 09/10/2040 Spot Bond			11.89000	95.18118	11.89000	95.09061			13,554,600,000,000.00	1,140,000,000	3,530,000,000
Total TN40 SPOT									13,554,600,000,000.00	1,140,000,000	3,530,000,000
Total For TN40									13,554,600,000,000.00	1,140,000,000	3,530,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.78061	10.75000	103.69108			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	98.70607			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.75500	107.66255	5.75500	107.61195			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.94738			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.94680			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	98.84041			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.14179			0.00	8,000,000	2,000,000
Total TRA4A2 SPOT									0.00	8,000,000	2,000,000
Total For TRA4A2									0.00	8,000,000	2,000,000
TRA4A On 13/04/2024 Spot Bond					0.00000	100.45596			0.00	8,000,000	2,000,000
Total TRA4A3 SPOT									0.00	8,000,000	2,000,000
Total For TRA4A3									0.00	8,000,000	2,000,000
TRA4A On 13/04/2024 Spot Bond			6.04500	112.16846	6.04500	112.11341			48,360,000,000.00	8,000,000	2,000,000
Total TRA4A4 SPOT									48,360,000,000.00	8,000,000	2,000,000
Total For TRA4A4									48,360,000,000.00	8,000,000	2,000,000
TRA4A On 13/04/2022 Spot Bond					0.00000	100.43332			0.00	0	
Total TRA4A6 SPOT									0.00	0	
Total For TRA4A6									0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.45596			0.00	0	
Total TRA4A7 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 TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.94055	8.62000	102.86898				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.48476				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.45116				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	99.62275				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	99.37466				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	99.02946				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	98.92003				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	97.94830				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	97.50889				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	97.59645				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 09/04/2021 Spot Bond					0.00000	99.39712				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	98.99188				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP253 On 26/05/2021 Spot Bond					0.00000	98.90459				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.71162				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.18095				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.23379				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.08707				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.32522				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC35 On 16/02/2021 Spot Bond					0.00000	100.91823				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.81096				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.71901				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.68523				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC36 On 13/04/2021 Spot Bond					0.00000	100.34499				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.26578				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.18826				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.15580				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.03339				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.45500	105.07127	6.45500	105.01571				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			8.83500	114.88164	8.83500	114.79936				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.49187				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.30665				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.19758				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.01499				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.12973				0.00	0	
Total VKE14 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 VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.96115				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.95948				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.92151				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.66188				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.47000	103.21075	4.47000	103.17330				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	81.67559	100.00000	81.15425				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.11e+017	389,013,474,700	778,676,452,90
Total for SPOT :										1.11e+017	389,013,474,700	778,676,452,90
Total Futures										1.11e+017	389,013,475,875	778,677,511,90
Total Options										0.00	0	134,30
Grand Total:										1.11e+017	389,013,475,875	778,677,646,20