



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/03/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/05/2021	Bond Future			11.90584	73.00904	11.96107	72.73045			0.00	0	35
ES33	On	05/08/2021	Bond Future			12.18017	73.78952	12.23767	73.50884			0.00	0	
ES33	On	04/11/2021	Bond Future			12.45754	70.82611	12.51745	70.54292			0.00	0	
ES33	On	03/02/2022	Bond Future			12.75602	71.62346	12.81863	71.33738			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.37930	71.55313	12.47580	71.01630			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.63884	72.31875	12.73968	71.77710			0.00	0	
ES42	On	04/11/2021	Bond Future			12.90356	68.85640	13.00910	68.30941			0.00	0	
ES42	On	03/02/2022	Bond Future			13.17878	69.63217	13.28934	69.07933			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			149.59577	149.59577	149.47918	149.47918			299,191.54	2	7,75
I2025	On	05/08/2021	Bond Future			149.70184	149.70184	149.58581	149.58581			0.00	0	
I2025	On	04/11/2021	Bond Future			151.38295	151.38295	151.26683	151.26683			0.00	0	

an
est

50
0
0
0

50

50

79

0

0

0

'9

'9

37

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
I2025	On	03/02/2022	Bond Future			151.56373	151.56373	151.44682	151.44682			0.00	0	
Total I2025 Future												299,191.54	2	7,75
Total For I2025												299,191.54	2	7,75
I2029	On	06/05/2021	Bond Future			106.09345	106.09345	106.07885	106.07885			0.00	0	2,38
I2029	On	05/08/2021	Bond Future			107.25406	107.25406	107.24055	107.24055			0.00	0	
I2029	On	04/11/2021	Bond Future			107.30810	107.30810	107.29530	107.29530			0.00	0	
I2029	On	03/02/2022	Bond Future			108.54033	108.54033	108.52779	108.52779			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			100.89826	100.89826	101.50855	101.50855			0.00	0	9,58
I2033	On	05/08/2021	Bond Future			102.00198	102.00198	102.62015	102.62015			0.00	0	
I2033	On	04/11/2021	Bond Future			101.92273	101.92273	102.54862	102.54862			0.00	0	
I2033	On	03/02/2022	Bond Future			103.09314	103.09314	103.72662	103.72662			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			114.45008	114.45008	113.89797	113.89797			0.00	0	7,75
I2038	On	05/08/2021	Bond Future			113.98040	113.98040	113.42353	113.42353			0.00	0	
I2038	On	04/11/2021	Bond Future			115.26066	115.26066	114.69838	114.69838			0.00	0	
I2038	On	03/02/2022	Bond Future			114.83207	114.83207	114.26380	114.26380			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			102.16072	102.16072	102.14059	102.14059			0.00	0	14,85
I2046	On	05/08/2021	Bond Future			103.27821	103.27821	103.25937	103.25937			0.00	0	
I2046	On	04/11/2021	Bond Future			102.63056	102.63056	102.61237	102.61237			0.00	0	
I2046	On	03/02/2022	Bond Future			103.80947	103.80947	103.79120	103.79120			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			104.44317	104.44317	103.94044	103.94044			0.00	0	10,90
I2050	On	05/08/2021	Bond Future			103.65816	103.65816	103.15113	103.15113			0.00	0	
I2050	On	04/11/2021	Bond Future			104.82236	104.82236	104.31043	104.31043			0.00	0	
I2050	On	03/02/2022	Bond Future			104.07863	104.07863	103.56124	103.56124			0.00	0	
Total I2050 Future												0.00	0	10,90
Total For I2050												0.00	0	10,90
R186	On	06/05/2021	Bond Future			7.69690	116.63280	7.82349	116.02248		6.82	0.00	0	107,27
R186	On	05/08/2021	Bond Future			7.90645	112.59916	8.04072	111.98381		6.73	0.00	0	
R186	On	04/11/2021	Bond Future			8.11791	113.83787	8.26058	113.21668		6.46	0.00	0	
R186	On	03/02/2022	Bond Future			8.35217	109.83777	8.50438	109.21005		6.75	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
Total R186 Future												0.00	0	107,27
R186	On	06/05/2021	Bond Future	10.77	Call			13,094.91000	13.09491	13,705,220	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.02000	0.00002	0,010	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			13,135.94000	13.13594	13,746,250	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.02000	0.00002	0,010	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			13,053.86000	13.05386	13,664,170	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.02000	0.00002	0,010	7.47	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			374.35000	0.37435	503,090	6.68	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			2,925.51000	2.92551	2,443,930	6.68	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.63	Call			3,594.13000	3.59413	4,034,280	7.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			943.61000	0.94361	768,410	7.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			3,529.18000	3.52918	3,966,270	7.05	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			967.30000	0.96730	789,040	7.05	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			3,561.49000	3.56149	4,000,120	7.05	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			955.27000	0.95527	778,550	7.05	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			2,126.48000	2.12648	2,317,980	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			2,825.97000	2.82597	2,396,280	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,147.79000	2.14779	2,340,330	6.42	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			2,803.55000	2.80355	2,374,900	6.42	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,105.29000	2.10529	2,295,750	6.41	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,848.52000	2.84852	2,417,790	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			5,939.37000	5.93937	5,506,770	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			824.08000	0.82408	1,018,850	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			6,005.61000	6.00561	5,572,660	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			834.47000	0.83447	1,029,420	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			5,972.44000	5.97244	5,539,670	6.37	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			844.95000	0.84495	1,040,070	6.37	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												0.00	0	122,45
R197	On	06/05/2021	Bond Future			318.78409	318.78409	318.78982	318.78982			0.00	0	2,07
R197	On	05/08/2021	Bond Future			314.26840	314.26840	314.27812	314.27812			0.00	0	
R197	On	04/11/2021	Bond Future			317.79824	317.79824	317.81063	317.81063			0.00	0	
R197	On	03/02/2022	Bond Future			313.34904	313.34904	313.36272	313.36272			0.00	0	
Total R197 Future												0.00	0	2,07
Total For R197												0.00	0	2,07
R202	On	06/05/2021	Bond Future			225.18130	225.18130	223.35091	223.35091			0.00	0	8,07
R202	On	05/08/2021	Bond Future			223.39389	223.39389	221.54612	221.54612			0.00	0	
R202	On	04/11/2021	Bond Future			225.90272	225.90272	224.03595	224.03595			0.00	0	
R202	On	03/02/2022	Bond Future			224.19514	224.19514	222.30776	222.30776			0.00	0	

Contract 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			5.52714	105.27175	5.53390	105.26000		1.76		0.00	0	40,64
R2023	On	05/08/2021	Bond Future			5.74002	106.39710	5.74708	106.38653		1.87		0.00	0	
R2023	On	04/11/2021	Bond Future			5.99514	103.65933	6.00293	103.64951		1.77		0.00	0	
R2023	On	03/02/2022	Bond Future			6.37205	104.82587	6.38142	104.81635		1.57		0.00	0	
Total R2023 Future													0.00	0	40,64
R2023	On	06/05/2021	Bond Future	7.57	Call			3,462.52000	3.46252	3,474,340	2.56		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.05000	0.00005	0,120	2.56		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,479.14000	3.47914	3,490,970	2.56		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.04000	0.00004	0,120	2.56		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,445.89000	3.44589	3,457,720	2.56		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.05000	0.00005	0,130	2.56		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			888.81000	0.88881	863,080	1.74		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			221.56000	0.22156	206,570	1.73		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			908.84000	0.90884	883,280	1.73		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			226.61000	0.22661	211,530	1.73		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			898.78000	0.89878	873,130	1.73		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			231.74000	0.23174	216,580	1.74		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			86.10000	0.08610	103,940	1.57		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,463.48000	1.46348	1,471,500	1.57		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			81.81000	0.08181	100,150	1.57		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,484.87000	1.48487	1,493,390	1.57		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			83.84000	0.08384	102,030	1.57		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,474.06000	1.47406	1,482,430	1.57		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,473.07000	1.47307	1,467,200	1.41		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			128.81000	0.12881	132,490	1.41		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,464.45000	1.46445	1,458,610	1.41		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			125.34000	0.12534	128,950	1.41		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,481.71000	1.48171	1,475,800	1.41		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			127.06000	0.12706	130,710	1.41		0.00	0	
Total R2023 Option													0.00	0	
Total For R2023													0.00	0	40,64
R2030	On	06/05/2021	Bond Future			9.58719	92.94532	9.63074	92.70751		11.37		21,656,259.56	233	115,60
R2030	On	05/08/2021	Bond Future			9.81900	89.93389	9.86440	89.69468		11.47		0.00	0	
R2030	On	04/11/2021	Bond Future			10.04121	90.92361	10.08853	90.68252		11.11		0.00	0	
R2030	On	03/02/2022	Bond Future			10.28382	87.94298	10.33336	87.69952		11.46		0.00	0	
Total R2030 Future													21,656,259.56	233	115,60
R2030	On	06/05/2021	Bond Future	11.70	Call			10,433.70000	10.43370	10,669,590	12.57		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	11.70	Put			12.00000	0.01200	10,080	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			12.42000	0.01242	10,440	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			415.22000	0.41522	417,570	10.80	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			4,226.64000	4.22664	3,991,180	10.80	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			7,346.06000	7.34606	7,115,390	10.70	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			62.44000	0.06244	69,580	10.70	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			4,655.94000	4.65594	4,420,140	10.75	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			325.22000	0.32522	327,230	10.75	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			363.20000	0.36320	365,310	10.77	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			4,462.67000	4.46267	4,226,970	10.77	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			472.51000	0.47251	475,220	10.82	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			3,997.02000	3.99702	3,761,920	10.82	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			840.71000	0.84071	862,580	11.01	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			2,947.39000	2.94739	2,731,450	11.01	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,032.96000	1.03296	1,064,270	11.09	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			2,580.25000	2.58025	2,373,750	11.09	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			5,104.46000	5.10446	4,868,580	10.71	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			250.76000	0.25076	252,690	10.71	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,871.51000	2.87151	2,657,370	11.03	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			877.06000	0.87706	900,730	11.03	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			6,954.47000	6.95447	7,177,790	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			119.22000	0.11922	104,730	12.57	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			2,647.51000	2.64751	2,718,660	11.50	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,088.33000	1.08833	921,670	11.50	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			788.54000	0.78854	807,510	10.99	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			3,063.90000	3.06390	2,845,060	10.99	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			9,682.53000	9.68253	9,447,080	10.70	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			13.38000	0.01338	15,740	10.70	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			5,998.54000	5.99854	6,212,660	12.56	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			205.14000	0.20514	181,450	12.56	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			3,086.12000	3.08612	3,168,430	11.61	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			10,479.73000	10.47973	10,715,680	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			11.59000	0.01159	9,730	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,387.64000	10.38764	10,623,470	12.57	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			890.34000	0.89034	734,840	11.61	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			3,345.96000	3.34596	3,121,080	10.93	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			675.48000	0.67548	688,410	10.93	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			10,957.81000	10.95781	11,198,630	12.52	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			4,362.71000	4.36271	4,506,210	12.08	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			70.68000	0.07068	86,870	10.85	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			5,784.78000	5.78478	5,608,450	10.97		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			803.51000	0.80351	866,390	10.97		0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			3,850.07000	3.85007	3,712,390	11.29		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			1,635.63000	1.63563	1,737,160	11.29		0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put			1,551.57000	1.55157	1,455,860	12.08		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			138.28000	0.13828	139,890	12.52		0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call			4,397.80000	4.39780	4,541,960	12.09		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			1,536.21000	1.53621	1,441,160	12.09		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			4,433.18000	4.43318	4,577,800	12.11		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			1,521.18000	1.52118	1,426,590	12.11		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call			3,981.68000	3.98168	4,119,620	11.95		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			1,727.98000	1.72798	1,626,710	11.95		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			6,550.15000	6.55015	6,364,550	10.87		0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			603.76000	0.60376	657,370	10.87		0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			12,452.54000	12.45254	12,229,520	10.85		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			851.16000	0.85116	879,100	10.49		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			7,595.86000	7.59586	7,820,320	12.07		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			2,291.12000	2.29112	2,124,070	11.62		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			4,834.19000	4.83419	4,900,810	11.60		0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			0.00000	0.00000	2,905,800	11.05	3,202,191.60		1,102	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put			10,332.75000	10.33275	10,128,190	10.49		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			428.12000	0.42812	464,650	10.49		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			7,896.95000	7.89695	7,683,800	10.49		0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			0.00000	0.00000	3,630,290	11.05		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			2,330.51000	2.33051	2,156,040	11.60		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			1,054.11000	1.05411	1,037,480	12.07		0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			4,863.42000	4.86342	4,933,760	11.61		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			2,310.75000	2.31075	2,140,000	11.61		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			4,892.75000	4.89275	4,966,790	11.62		0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			0.00000	0.00000	5,881,440	10.61		0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			0.00000	0.00000	1,451,070	10.61	3,198,158.28		2,204	1,10
R2030	On	04/11/2021	Bond Future	11.26	Call			0.00000	0.00000	7,189,510	12.07		0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.00000	0.00000	1,240,880	12.07	2,734,899.52		2,204	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			1,854.82000	1.85482	1,957,830	10.93		0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			6,434.39000	6.43439	6,293,940	10.93		0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			1,872.03000	1.87203	1,975,900	10.93		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			5,284.00000	5.28400	5,170,880	11.16		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			1,720.67000	1.72067	1,818,280	10.87		0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			6,399.25000	6.39925	6,259,660	10.93		0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			6,720.46000	6.72046	6,574,610	10.87		0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.45	Call			1,889.33000	1.88933	1,993,770	10.94	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			6,364.23000	6.36423	6,225,210	10.94	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			10,851.24000	10.85124	10,720,030	10.81	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			612.90000	0.61290	725,150	10.81	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			2,514.40000	2.51440	2,644,740	11.16	0.00	0	
Total R2030 Option												9,135,249.40	5,510	19,90
Total For R2030												30,791,508.96	5,743	135,51
R2032	On	06/05/2021	Bond Future			10.26485	87.87782	10.30850	87.62157		13.33	0.00	0	133,20
R2032	On	05/08/2021	Bond Future			10.49055	88.81752	10.53588	88.55970		13.11	0.00	0	
R2032	On	04/11/2021	Bond Future			10.71702	85.64928	10.76417	85.38936		13.27	0.00	0	
R2032	On	03/02/2022	Bond Future			10.95763	86.61359	11.00681	86.35109		13.01	0.00	0	
Total R2032 Future												0.00	0	133,20
R2032	On	06/05/2021	Bond Future	12.11	Call			9,775.07000	9.77507	10,023,770	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			43.13000	0.04313	35,580	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			9,823.53000	9.82353	10,072,420	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			1,977.67000	1.97767	2,051,300	13.41	0.00	0	7
R2032	On	06/05/2021	Bond Future	12.12	Put			41.89000	0.04189	34,530	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			9,726.58000	9.72658	9,975,090	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			44.40000	0.04440	36,660	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			11,983.26000	11.98326	12,237,350	14.86	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			10.32000	0.01032	8,160	14.86	0.00	0	7
R2032	On	06/05/2021	Bond Future	10.33	Put			1,851.84000	1.85184	1,669,220	13.41	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			5,860.33000	5.86033	6,051,060	14.14	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,351.45000	1.35145	1,284,360	14.14	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			5,897.48000	5.89748	6,091,500	14.15	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,335.91000	1.33591	1,272,110	14.15	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			5,823.28000	5.82328	6,010,680	14.12	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,367.14000	1.36714	1,296,720	14.12	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			9,282.28000	9.28228	9,059,450	12.47	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			868.56000	0.86856	905,650	12.47	0.00	0	7
R2032	On	04/11/2021	Bond Future	11.70	Call			6,799.72000	6.79972	6,991,260	14.35	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			625.21000	0.62521	606,560	14.42	0.00	0	7
R2032	On	04/11/2021	Bond Future	11.71	Call			6,834.00000	6.83400	7,029,460	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			1,857.76000	1.85776	1,789,380	14.35	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			1,841.39000	1.84139	1,776,930	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			6,765.51000	6.76551	6,953,340	14.33	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			1,874.24000	1.87424	1,802,150	14.33	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			6,958.84000	6.95884	6,680,430	12.54	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			1,601.21000	1.60121	1,582,720	12.54	0.00	0	7

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	12.81	Call		10.92897000	10.92897	11,170,240	14.42	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		643.16000	0.64316	722,660	12.27	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call		3,376.28000	3.37628	3,472,790	12.77	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		5,251.48000	5.25148	5,085,490	12.77	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		2,859.39000	2.85939	2,941,150	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		6,021.17000	6.02117	5,838,760	12.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		2,881.94000	2.88194	2,964,220	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		5,920.32000	5.92032	5,740,100	12.61	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		2,836.93000	2.83693	2,917,850	12.60	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		8,357.16000	8.35716	8,174,340	12.27	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		12,895.96000	12.89596	12,712,960	12.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		11,621.30000	11.62130	11,452,300	12.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		825.10000	0.82510	918,600	12.27	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		1,639.79000	1.63979	1,719,470	12.27	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		5,987.20000	5.98720	5,805,620	12.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		5,953.69000	5.95369	5,772,950	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		2,814.88000	2.81488	2,894,970	12.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,230.15000	2.23015	2,289,170	12.38	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		7,024.90000	7.02490	6,821,420	12.38	0.00	0	9
Total R2032 Option											0.00	0	4,48
Total For R2032											0.00	0	137,66
R2035	On	06/05/2021	Bond Future			10.96601	87.00802	11.01454	86.70482	14.76	261,024.06	3	101,83
R2035	On	05/08/2021	Bond Future			11.19762	87.93811	11.24805	87.63277	14.79	0.00	0	
R2035	On	04/11/2021	Bond Future			11.42937	84.43043	11.48181	84.12243	14.89	0.00	0	
R2035	On	03/02/2022	Bond Future			11.67902	85.38083	11.73373	85.06974	14.59	0.00	0	
Total R2035 Future											261,024.06	3	101,83
R2035	On	06/05/2021	Bond Future	12.36	Call		7,995.30000	7.99530	8,275,710	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		184.39000	0.18439	161,600	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,034.53000	2.03453	1,775,880	14.82	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		914.54000	0.91454	917,020	14.14	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put		3,882.77000	3.88277	3,582,050	14.14	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		6,582.98000	6.58298	6,261,780	13.36	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		653.28000	0.65328	638,580	13.88	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		1,770.77000	1.77077	1,517,260	14.95	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,608.75000	2.60875	2,658,440	14.95	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		10,743.55000	10.74355	11,039,960	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		188.78000	0.18878	165,530	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		2,255.07000	2.25507	2,299,620	14.82	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,518.00000	1.51800	1,551,000	14.54	0.00	0	1,65

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	11.55	Call		4,218.09000	4.21809	4,333,150	15.64	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		975.29000	0.97529	787,150	15.64	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	12.77	Call		10,045.01000	10.04501	10,338,740	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		248.79000	0.24879	230,790	13.36	0.00	0	5
R2035	On	06/05/2021	Bond Future	10.40	Put		4,612.18000	4.61218	4,294,280	13.88	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		393.38000	0.39338	350,980	16.59	0.00	0	2
R2035	On	06/05/2021	Bond Future	11.32	Call		3,261.05000	3.26105	3,327,850	15.21	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,388.47000	1.38847	1,152,070	15.21	0.00	0	2
R2035	On	06/05/2021	Bond Future	10.24	Put		5,470.65000	5.47065	5,141,640	13.60	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		45.05000	0.04505	38,260	16.59	0.00	0	6
R2035	On	06/05/2021	Bond Future	10.81	Put		2,806.65000	2.80665	2,536,450	14.54	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		8,045.00000	8.04500	8,325,850	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		180.09000	0.18009	157,740	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		7,945.64000	7.94564	8,225,590	16.59	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		437.11000	0.43711	411,300	13.60	0.00	0	2
R2035	On	06/05/2021	Bond Future	12.77	Put		65.90000	0.06590	56,430	16.59	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	12.02	Call		6,334.26000	6.33426	6,595,060	16.59	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		50,574.50000	50.57450	50,269,160	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		50,457.92000	50.45792	50,152,580	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,010.29000	3.01029	2,816,090	14.91	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.77	Call		1,995.56000	1.99556	2,087,350	14.31	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,956.55000	4.95655	4,743,000	14.31	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.02	Put		8,582.38000	8.58238	8,343,400	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		50,691.21000	50.69121	50,385,870	13.69	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		661.01000	0.66101	727,370	13.69	0.00	0	1
R2035	On	05/08/2021	Bond Future	11.37	Call		3,741.96000	3.74196	3,853,100	14.91	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		565.41000	0.56541	547,170	16.19	0.00	0	4
R2035	On	04/11/2021	Bond Future	11.75	Call		5,041.87000	5.04187	5,066,510	15.11	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		3,492.62000	3.49262	3,209,260	15.11	0.00	0	7
R2035	On	04/11/2021	Bond Future	11.08	Call		3,016.06000	3.01606	3,039,890	14.51	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		5,419.50000	5.41950	5,135,330	14.51	0.00	0	7
R2035	On	04/11/2021	Bond Future	10.23	Put		9,089.32000	9.08932	8,810,520	13.93	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,255.63000	1.25563	1,284,830	13.93	0.00	0	7
R2035	On	04/11/2021	Bond Future	12.52	Call		7,709.46000	7.70946	7,959,200	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1,942.93000	1.94293	1,884,670	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		7,745.53000	7.74553	7,995,700	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		1,926.39000	1.92639	1,868,560	16.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	12.51	Call		7,673.45000	7.67345	7,922,740	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		9,664.55000	9.66455	9,403,300	13.93	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,091.85000	1.09185	1,138,600	13.93	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		7,238.97000	7.23897	6,915,430	14.05	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		1,957.18000	1.95718	1,941,640	14.05	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		12,743.37000	12.74337	13,033,130	16.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1,959.59000	1.95959	1,900,880	16.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		3,337.07000	3.33707	3,438,090	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		6,328.07000	6.32807	6,118,000	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		817.40000	0.81740	913,310	13.77	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call		3,361.99000	3.36199	3,463,930	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		6,293.25000	6.29325	6,084,100	14.17	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		3,386.67000	3.38667	3,489,530	14.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		6,258.26000	6.25826	6,050,030	14.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		3,769.45000	3.76945	3,884,940	14.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		5,753.20000	5.75320	5,557,600	14.30	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call		2,087.42000	2.08742	2,166,760	13.77	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		8,587.51000	8.58751	8,355,760	13.77	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put		13,648.91000	13.64891	13,433,730	13.77	0.00	0	
Total R2035 Option											0.00	0	14,81
Total For R2035											261,024.06	3	116,64
R2037	On	06/05/2021	Bond Future			11.20327	82.53683	11.24681	82.26749	15.83	247,610.49	3	130,74
R2037	On	05/08/2021	Bond Future			11.43693	79.16383	11.48218	78.89266	16.65	0.00	0	
R2037	On	04/11/2021	Bond Future			11.65879	80.03530	11.70577	79.76185	15.93	0.00	0	
R2037	On	03/02/2022	Bond Future			11.89782	76.68200	11.94679	76.40575	16.46	0.00	0	
Total R2037 Future											247,610.49	3	130,74
R2037	On	06/05/2021	Bond Future	12.43	Call		7,117.16000	7.11716	7,353,340	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		296.22000	0.29622	263,060	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		7,164.70000	7.16470	7,401,440	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		289.98000	0.28998	257,380	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		7,069.69000	7.06969	7,305,300	17.76	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		302.58000	0.30258	268,850	17.76	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,658.27000	1.65827	1,578,300	17.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,141.02000	6.14102	6,324,450	17.78	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,693.52000	1.69352	1,605,780	17.78	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,177.97000	6.17797	6,365,220	17.80	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,675.82000	1.67582	1,591,900	17.80	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,215.00000	6.21500	6,406,200	17.82	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,015.55000	8.01555	8,230,060	17.32	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/11/2021	Bond Future	12.83	Put			1,886.34000	1.88634	1,827,400	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			7,944.82000	7.94482	8,158,520	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,918.04000	1.91804	1,858,290	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			7,980.16000	7.98016	8,194,260	17.32	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,902.14000	1.90214	1,842,790	17.32	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			6,289.66000	6.28966	6,096,020	15.97	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			3,499.89000	3.49989	3,583,020	15.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			6,255.31000	6.25531	6,062,190	15.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			3,450.19000	3.45019	3,531,700	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			6,324.46000	6.32446	6,129,720	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			3,474.85000	3.47485	3,557,460	15.97	0.00	0	
Total R2037 Option												0.00	0	
Total For R2037												247,610.49	3	130,74
R2040	On	06/05/2021	Bond Future			11.28436	84.80405	11.37395	84.21393		15.98	254,412.15	3	79,47
R2040	On	05/08/2021	Bond Future			11.51155	81.20499	11.60491	80.60962		17.15	0.00	0	
R2040	On	04/11/2021	Bond Future			11.72687	82.09899	11.82398	81.49779		16.24	0.00	0	
R2040	On	03/02/2022	Bond Future			11.95864	78.51876	12.05999	77.91105		16.80	0.00	0	
Total R2040 Future												254,412.15	3	79,47
R2040	On	06/05/2021	Bond Future	12.43	Call			6,863.75000	6.86375	7,374,800	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put			393.45000	0.39345	314,380	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call			6,912.94000	6.91294	7,425,300	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put			1,665.07000	1.66507	1,355,510	16.52	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call			2,996.74000	2.99674	3,277,300	16.52	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call			11,644.02000	11.64402	12,222,580	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put			385.40000	0.38540	307,640	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call			6,814.64000	6.81464	7,324,360	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put			41.16000	0.04116	29,600	18.08	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put			401.64000	0.40164	321,240	18.08	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put			4,482.41000	4.48241	3,985,240	15.26	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call			791.80000	0.79180	884,750	15.26	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put			1,594.15000	1.59415	1,516,290	18.80	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			6,886.20000	6.88620	7,408,030	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			1,577.06000	1.57706	1,503,520	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			6,806.93000	6.80693	7,320,250	18.78	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put			3,672.53000	3.67253	3,421,020	17.21	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			3,323.22000	3.32322	3,667,080	17.21	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call			16,807.00000	16.80700	17,402,650	18.84	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put			1,611.38000	1.61138	1,529,330	18.78	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			72.81000	0.07281	73,090	18.84	0.00	0	90

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	12.48	Call		6.84653000	6.84653	7,364,040	18.80	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		5.56322000	5.56322	5,221,070	16.60	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		1.91789000	1.91789	2,171,110	16.60	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		2.04689000	2.04689	1,881,710	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8.28156000	8.28156	8,718,580	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2.02994000	2.02994	1,865,760	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8.20783000	8.20783	8,642,850	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2.06396000	2.06396	1,897,780	17.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8.24467000	8.24467	8,680,690	17.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		3.67836000	3.67836	3,877,190	16.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		6.62543000	6.62543	6,216,550	16.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		3.70488000	3.70488	3,904,890	16.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		6.58874000	6.58874	6,181,040	16.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3.65222000	3.65222	3,849,580	16.42	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		6.66258000	6.66258	6,252,230	16.42	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											254,412.15	3	83,07
R2044	On	06/05/2021	Bond Future			11.35463	81.31323	11.44915	80.68997	16.79	0.00	0	62,00
R2044	On	05/08/2021	Bond Future			11.57404	77.80202	11.67261	77.17311	18.01	0.00	0	
R2044	On	04/11/2021	Bond Future			11.78175	78.65853	11.88434	78.02340	17.04	0.00	0	
R2044	On	03/02/2022	Bond Future			12.00514	75.16470	12.11227	74.52270	17.63	0.00	0	
Total R2044 Future											0.00	0	62,00
R2044	On	06/05/2021	Bond Future	12.44	Call		6.52413000	6.52413	7,039,780	18.85	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		466.95000	0.46695	359,340	18.85	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6.57197000	6.57197	7,090,810	18.87	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		457.82000	0.45782	353,400	18.87	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		491.14000	0.49114	492,720	15.15	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		2,102.34000	2.10234	2,281,510	16.63	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		2,425.39000	2.42539	1,981,300	16.63	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		3,594.23000	3.59423	3,856,460	17.26	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		3,580.60000	3.58060	3,056,020	16.08	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		6,812.26000	6.81226	7,346,480	19.00	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		414.41000	0.41441	325,370	19.00	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		4,070.38000	4.07038	4,362,990	17.51	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		476.23000	0.47623	365,300	18.82	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		5,671.74000	5.67174	5,050,060	15.15	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,476.36000	6.47636	6,988,690	18.82	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		1,209.86000	1.20986	879,210	17.51	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		2,592.24000	2.59224	2,137,800	16.56	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
R2044	On	06/05/2021	Bond Future	11.35	Call		1,938.23000	1.93823	2,107,050	16.56	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		1,414.93000	1.41493	1,053,900	17.26	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,235.72000	1.23572	1,334,400	16.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,537.89000	1.53789	1,405,040	19.47	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,089.90000	7.08990	7,590,270	19.49	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,521.56000	1.52156	1,393,020	19.49	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,011.26000	7.01126	7,502,800	19.45	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,554.38000	1.55438	1,417,010	19.45	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,050.54000	7.05054	7,546,600	19.47	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,016.68000	8.01668	8,420,750	18.37	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,189.30000	2.18930	1,958,240	18.37	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,052.53000	8.05253	8,461,720	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,171.67000	2.17167	1,945,730	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		7,980.87000	7.98087	8,380,010	18.35	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,207.04000	2.20704	1,971,050	18.35	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		6,760.96000	6.76096	6,315,710	17.26	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		3,614.86000	3.61486	3,808,860	17.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		6,836.40000	6.83640	6,388,400	17.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		3,640.95000	3.64095	3,836,180	17.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		6,798.59000	6.79859	6,351,820	17.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		3,667.13000	3.66713	3,863,880	17.26	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											0.00	0	80,60
R2048	On	06/05/2021	Bond Future			11.26487	80.54175	11.35882	79.90444	16.96	0.00	0	137,11
R2048	On	05/08/2021	Bond Future			11.46964	81.40271	11.56757	80.75957	17.39	0.00	0	
R2048	On	04/11/2021	Bond Future			11.67330	77.88618	11.77535	77.23664	17.29	0.00	0	
R2048	On	03/02/2022	Bond Future			11.89159	78.76300	11.99825	78.10648	16.88	0.00	0	
Total R2048 Future											0.00	0	137,11
R2048	On	06/05/2021	Bond Future	12.35	Call		6,657.70000	6.65770	7,191,520	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		458.13000	0.45813	354,640	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		6,706.60000	6.70660	7,242,040	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call		764.55000	0.76455	837,040	16.08	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	12.36	Put		449.03000	0.44903	347,160	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		6,608.86000	6.60886	7,141,060	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		467.38000	0.46738	362,270	19.29	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Put		8,658.91000	8.65891	8,029,260	14.77	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call		105.13000	0.10513	112,790	14.77	0.00	0	1,20
R2048	On	06/05/2021	Bond Future	10.80	Put		4,695.31000	4.69531	4,130,490	16.08	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Put		7,912.11000	7.91211	7,361,000	16.05	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048	On	05/08/2021	Bond Future	10.60	Call		1,112.18000	1.11218	1,204,210	16.05		0.00	0	1,30
R2048	On	05/08/2021	Bond Future	12.51	Call		7,250.92000	7.25092	7,804,640	19.13		0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1,520.15000	1.52015	1,430,730	19.13		0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		7,291.28000	7.29128	7,845,960	19.13		0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1,503.87000	1.50387	1,415,410	19.13		0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		7,210.62000	7.21062	7,763,210	19.13		0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1,536.58000	1.53658	1,446,030	19.13		0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		6,305.56000	6.30556	5,821,740	16.57		0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		1,724.06000	1.72406	1,883,380	16.57		0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.00	Put		11,902.16000	11.90216	11,369,510	15.87		0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		336.03000	0.33603	446,520	15.87		0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.30	Put		9,777.26000	9.77726	9,228,910	15.87		0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		651.35000	0.65135	746,140	15.87		0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.84	Put		2,100.14000	2.10014	1,890,630	18.84		0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		8,361.29000	8.36129	8,802,500	18.84		0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		2,082.90000	2.08290	1,874,570	18.84		0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		8,287.75000	8.28775	8,726,600	18.84		0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		2,117.50000	2.11750	1,906,810	18.84		0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		8,324.50000	8.32450	8,764,530	18.84		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		3,611.24000	3.61124	3,773,320	16.41		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		6,901.23000	6.90123	6,406,790	16.41		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		3,638.17000	3.63817	3,801,820	16.42		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		6,862.24000	6.86224	6,369,370	16.42		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		3,584.68000	3.58468	3,745,210	16.40		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		6,940.70000	6.94070	6,444,710	16.40		0.00	0	
Total R2048 Option											0.00	0	7,60	
Total For R2048											0.00	0	144,77	
R209	On	06/05/2021	Bond Future			10.87677	66.93731	10.92985	66.64979	17.85		0.00	0	27,10
R209	On	05/08/2021	Bond Future			11.08046	67.65308	11.13541	67.36337	17.23		0.00	0	
R209	On	04/11/2021	Bond Future			11.28318	65.25693	11.34012	64.96459	17.52		0.00	0	1,70
R209	On	03/02/2022	Bond Future			11.49618	65.99165	11.55530	65.69626	17.27		0.00	0	
Total R209 Future											0.00	0	28,91	
R209	On	06/05/2021	Bond Future	12.23	Call		6,730.52000	6.73052	6,989,540	19.71		0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		219.83000	0.21983	191,330	19.71		0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		6,772.22000	6.77222	7,031,730	19.71		0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		8,486.35000	8.48635	8,212,280	16.83		0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		67.88000	0.06788	81,330	16.83		0.00	0	2,10
R209	On	06/05/2021	Bond Future	10.35	Put		3,956.27000	3.95627	3,687,170	17.13		0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		714.95000	0.71495	733,370	17.13		0.00	0	50

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	10.60	Call		1,151.38000	1.15138	1,193,600	17.42	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put		6,993.76000	6.99376	6,722,220	16.83	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		153.40000	0.15340	169,380	16.83	0.00	0	5,0!
R209	On	06/05/2021	Bond Future	11.00	Call		2,155.59000	2.15559	2,225,020	17.85	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		1,778.37000	1.77837	1,560,280	17.85	0.00	0	3,5!
R209	On	06/05/2021	Bond Future	10.00	Put		5,623.54000	5.62354	5,346,060	16.83	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		224.58000	0.22458	195,580	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		4,224.53000	4.22453	4,370,120	18.82	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		745.15000	0.74515	603,220	18.82	0.00	0	3,7!
R209	On	06/05/2021	Bond Future	10.25	Put		4,401.40000	4.40140	4,124,840	17.01	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		578.09000	0.57809	589,050	17.01	0.00	0	5,3!
R209	On	06/05/2021	Bond Future	11.25	Call		2,958.97000	2.95897	3,042,140	18.15	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		2,967.76000	2.96776	2,722,460	17.42	0.00	0	6,2!
R209	On	06/05/2021	Bond Future	12.24	Put		215.17000	0.21517	187,160	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		6,688.87000	6.68887	6,947,390	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		1,262.53000	1.26253	1,058,180	18.15	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	12.25	Call		6,813.93000	6.81393	7,073,920	19.71	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		210.59000	0.21059	183,060	19.71	0.00	0	9,1!
R209	On	06/05/2021	Bond Future	10.00	Call		314.37000	0.31437	324,410	16.83	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		5,063.03000	5.06303	5,171,830	17.95	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,701.73000	1.70173	1,520,820	17.95	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		5,094.49000	5.09449	5,206,930	17.97	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,684.56000	1.68456	1,507,290	17.97	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		5,031.65000	5.03165	5,136,800	17.93	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,719.04000	1.71904	1,534,480	17.93	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		6,181.66000	6.18166	6,394,330	18.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,129.89000	2.12989	2,050,220	18.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,434.08000	2.43408	2,284,800	18.55	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	12.18	Call		6,211.28000	6.21128	6,427,910	18.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,112.98000	2.11298	2,037,270	18.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		6,240.95000	6.24095	6,461,530	18.91	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,096.17000	2.09617	2,024,410	18.91	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		1,892.99000	1.89299	1,914,680	16.77	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		6,407.40000	6.40740	6,136,750	16.77	0.00	0	5,5!
R209	On	04/11/2021	Bond Future	9.50	Put		11,104.75000	11.10475	10,866,630	16.54	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		607.93000	0.60793	662,150	16.54	0.00	0	3,7!
R209	On	04/11/2021	Bond Future	12.00	Call		5,686.73000	5.68673	5,829,790	18.55	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,018.67000	3.01867	3,163,650	16.80	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		5,766.85000	5.76685	5,616,440	16.80	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,040.15000	3.04015	3,186,210	16.81	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	Open Interest
R209	On	03/02/2022	Bond Future	11.03	Put			5,735.45000	5.73545	5,586,120	16.81	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			3,061.95000	3.06195	3,208,860	16.82	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			5,704.42000	5.70442	5,555,940	16.82	0.00	0	
Total R209 Option												0.00	0	59,57
Total For R209												0.00	0	88,45
R210	On	06/05/2021	Bond Future			196.58532	196.58532	197.56498	197.56498			0.00	0	1,18
R210	On	05/08/2021	Bond Future			198.73591	198.73591	199.72871	199.72871			0.00	0	
R210	On	04/11/2021	Bond Future			198.22762	198.22762	199.23313	199.23313			0.00	0	
R210	On	03/02/2022	Bond Future			200.50409	200.50409	201.52185	201.52185			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			171.28022	171.28022	171.29259	171.29259			68,854,648.44	402	2,98
R212	On	05/08/2021	Bond Future			170.82199	170.82199	170.83661	170.83661			0.00	0	
R212	On	04/11/2021	Bond Future			172.74054	172.74054	172.75670	172.75670			0.00	0	
Total R212 Future												68,854,648.44	402	2,98
Total For R212												68,854,648.44	402	2,98
R213	On	06/05/2021	Bond Future			9.87137	83.57094	9.91425	83.33771		12.99	0.00	0	9,54
R213	On	05/08/2021	Bond Future			10.08606	84.46430	10.13058	84.22962		12.54	0.00	0	
R213	On	04/11/2021	Bond Future			10.30233	81.86360	10.34861	81.62702		12.69	0.00	0	
R213	On	03/02/2022	Bond Future			10.53658	82.78495	10.58487	82.54603		12.52	0.00	0	
Total R213 Future												0.00	0	9,54
R213	On	06/05/2021	Bond Future	11.90	Call			9,933.58000	9.93358	10,161,810	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			22.13000	0.02213	17,130	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			9,978.68000	9.97868	10,207,040	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			21.45000	0.02145	16,580	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			9,888.45000	9.88845	10,116,550	14.35	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			22.82000	0.02282	17,690	14.35	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			4,821.77000	4.82177	4,879,560	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			1,496.79000	1.49679	1,319,900	13.05	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			2,770.51000	2.77051	2,815,000	12.47	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			2,720.97000	2.72097	2,530,780	12.47	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			5,363.94000	5.36394	5,140,680	11.93	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,061.80000	1.06180	1,073,220	11.93	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			5,055.41000	5.05541	5,136,830	13.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			1,382.77000	1.38277	1,229,510	13.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			5,089.18000	5.08918	5,173,850	13.16	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,367.04000	1.36704	1,217,030	13.16	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			5,021.74000	5.02174	5,099,710	13.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/08/2021	Bond Future	10.84	Put		1,398.64000	1.39864	1,241,930	13.13	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		5,743.24000	5.74324	5,859,760	13.59	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,977.89000	1.97789	1,857,830	13.59	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		5,681.72000	5.68172	5,790,760	13.56	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		2,012.30000	2.01230	1,884,760	13.56	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		5,712.44000	5.71244	5,825,340	13.58	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,995.04000	1.99504	1,871,360	13.58	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call		2,870.42000	2.87042	3,002,390	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		5,055.94000	5.05594	4,948,990	12.28	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		1,768.79000	1.76879	1,863,000	11.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		6,938.04000	6.93804	6,793,330	11.87	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		11,141.44000	11.14144	10,986,030	11.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		2,489.81000	2.48981	2,609,790	12.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		5,602.69000	5.60269	5,483,750	12.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		2,509.94000	2.50994	2,630,760	12.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		5,570.95000	5.57095	5,452,850	12.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		2,469.47000	2.46947	2,588,910	12.14	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		815.18000	0.81518	908,790	11.81	0.00	0	10
R213	On	03/02/2022	Bond Future	10.25	Put		4,770.70000	4.77070	4,670,170	12.35	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,083.56000	2.08356	2,189,810	12.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		6,295.62000	6.29562	6,162,950	12.00	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		10,298.51000	10.29851	10,153,200	11.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		5,634.27000	5.63427	5,514,790	12.14	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		680.76000	0.68076	764,270	11.81	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		3,094.57000	3.09457	3,232,960	12.35	0.00	0	
Total R213 Option											0.00	0	90
Total For R213											0.00	0	10,40
R214	On	06/05/2021	Bond Future			11.21814	64.03509	11.31179	63.52521	19.40	0.00	0	14,00
R214	On	05/08/2021	Bond Future			11.41939	64.71966	11.51666	64.20510	18.69	0.00	0	
R214	On	04/11/2021	Bond Future			11.61935	62.15405	11.72036	61.63434	19.06	0.00	0	
R214	On	03/02/2022	Bond Future			11.83297	62.85372	11.93813	62.32842	18.76	0.00	0	
Total R214 Future											0.00	0	14,00
R214	On	06/05/2021	Bond Future	12.26	Call		5,320.85000	5.32085	5,730,150	21.43	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		513.94000	0.51394	413,360	21.43	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		5,359.25000	5.35925	5,769,900	21.43	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		504.90000	0.50490	405,670	21.43	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		5,282.51000	5.28251	5,690,450	21.43	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		523.11000	0.52311	421,170	21.43	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		4,661.82000	4.66182	4,853,430	19.40	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/08/2021	Bond Future	12.01	Put		2,155.29000	2.15529	1,832,340	19.40	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		4,691.12000	4.69112	4,887,250	19.42	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		2,135.51000	2.13551	1,817,080	19.42	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		4,720.49000	4.72049	4,920,990	19.44	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,115.86000	2.11586	1,801,800	19.44	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,417.52000	2.41752	2,152,300	20.15	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		6,050.25000	6.05025	6,295,770	20.12	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,453.54000	2.45354	2,179,350	20.12	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		6,078.42000	6.07842	6,328,430	20.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,435.48000	2.43548	2,165,780	20.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		6,106.62000	6.10662	6,361,110	20.15	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,184.84000	3.18484	3,383,520	18.13	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		5,899.96000	5.89996	5,573,340	18.13	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,141.14000	3.14114	3,337,120	18.11	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		5,962.95000	5.96295	5,633,630	18.11	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,163.07000	3.16307	3,360,290	18.12	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		5,931.50000	5.93150	5,603,420	18.12	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	14,03
Total for Bond											100,708,395.64	6,156	1,177,93
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
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			742.90700	742.90700	739.80800	739.80800				0.00	0	9;
GOVI On 05/08/2021 GOVI			750.76500	750.76500	747.63600	747.63600				0.00	0	
GOVI On 04/11/2021 GOVI			759.10000	759.10000	755.93700	755.93700				0.00	0	

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	03/02/2022	GOVI			767.63600	767.63600	764.43900	764.43900			0.00	0	
Total GOVI Future												0.00	0	97
GOVI	On	06/05/2021	GOVI	678.68	Call			611,280.00000	61.12800	642,270,000		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			611,180.00000	61.11800	642,170,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			611,380.00000	61.13800	642,370,000		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			285,060.00000	28.50600	316,350,000		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			284,960.00000	28.49600	316,250,000		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			284,860.00000	28.48600	316,150,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			275,270.00000	27.52700	306,900,000		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			275,170.00000	27.51700	306,800,000		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			275,370.00000	27.53700	307,000,000		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			283,110.00000	28.31100	251,140,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			283,210.00000	28.32100	251,240,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			283,010.00000	28.30100	251,040,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	97
Total for GOVI												0.00	0	97
AL37	On	06/05/2021	Index Future			771.82900	771.82900	767.96100	767.96100			0.00	0	
AL37	On	05/08/2021	Index Future			779.99300	779.99300	776.08700	776.08700			0.00	0	
AL37	On	04/11/2021	Index Future			788.65100	788.65100	784.70500	784.70500			0.00	0	
AL37	On	03/02/2022	Index Future			797.52000	797.52000	793.53000	793.53000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/05/2021	Index Future			854.40300	854.40300	852.37800	852.37800			0.00	0	
AL7T	On	05/08/2021	Index Future			863.44000	863.44000	861.39700	861.39700			0.00	0	
AL7T	On	04/11/2021	Index Future			873.02600	873.02600	870.96200	870.96200			0.00	0	
AL7T	On	03/02/2022	Index Future			882.84300	882.84300	880.75800	880.75800			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 06/05/2021 Index Future			751.68800	751.68800	748.49900	748.49900				150,337,600.00	20	25
ALBI On 05/08/2021 Index Future			759.63900	759.63900	756.41900	756.41900				0.00	0	
ALBI On 04/11/2021 Index Future			768.07200	768.07200	764.81800	764.81800				0.00	0	
ALBI On 03/02/2022 Index Future			776.70900	776.70900	773.42000	773.42000				0.00	0	
Total ALBI Future										150,337,600.00	20	25
Total For ALBI										150,337,600.00	20	25
IGOV On 06/05/2021 Index Future			276.53700	276.53700	276.13700	276.13700				0.00	0	85
IGOV On 05/08/2021 Index Future			279.53000	279.53000	279.12700	279.12700				0.00	0	
IGOV On 04/11/2021 Index Future			282.70000	282.70000	282.29300	282.29300				0.00	0	
IGOV On 03/02/2022 Index Future			285.94600	285.94600	285.53500	285.53500				0.00	0	
Total IGOV Future										0.00	0	85
Total For IGOV										0.00	0	85
Total for Index										150,337,600.00	20	1,15
JIBAR f On 17/03/2021 Jibar Future			3.65500	96.34500	3.64500	96.35500				0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.76500	96.23500	3.74500	96.25500				0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.79000	96.21000	3.77000	96.23000				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.89500	96.10500	3.87500	96.12500				0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.93000	96.07000	3.91000	96.09000				0.00	0	
JIBAR f On 18/08/2021 Jibar Future			4.12000	95.88000	4.07000	95.93000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			4.16000	95.84000	4.11000	95.89000				0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			4.57500	95.42500	4.52500	95.47500				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.82000	95.18000	4.80000	95.20000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			5.11000	94.89000	5.10000	94.90000				0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			5.31500	94.68500	5.31500	94.68500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.60500	94.39500	5.60500	94.39500				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021 Interest Rate Swap			90.84000	90.84000	90.83000	90.83000				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 :										251,045,995.64	6,176	1,210,63
AA06 On 15/04/2021 Spot Bond					0.00000	100.75872				0.00	0	
Total AA06 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 AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			6.18000	104.19809	6.18000	104.14546				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.77000	301.49402	3.77000	301.35145				0.00	0	125,000,00
Total ABCPI3 SPOT										0.00	0	125,000,00
Total For ABCPI3										0.00	0	125,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	99.96035				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.71642				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.96082	9.65000	101.88165				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.17935				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.92780				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.85180				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.38479				0.00	400,000,000	200,000,00
Total ABFN16 SPOT										0.00	400,000,000	200,000,00
Total For ABFN16										0.00	400,000,000	200,000,00
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.71663				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.96827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.34400				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.58173				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.87923				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.44131				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.39359				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.04452				0.00	400,000,000	200,000,000
Total ABFN28 SPOT										0.00	400,000,000	200,000,000
Total For ABFN28										0.00	400,000,000	200,000,000
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.97264				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.91403				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.33421				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	100.84544				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.83707				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.80583				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.95513				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.30282				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.77489				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.61635				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.34322				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.07564				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.67521				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	98.91972				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.75720				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.77892				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.79450				0.00	0	
Total ABFN45 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 ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.08773				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.20117				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.21088				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.15355				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.44079				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.07211				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.26000	4.26000	4.26000	147.63235				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	81.25768	100.00000	80.70308				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.20000	7.20000	7.20000	136.72302		1,440,000,000,000.00		200,000,000	200,000,000	
Total ABKI04 SPOT								1,440,000,000,000.00		200,000,000	200,000,000	
Total For ABKI04								1,440,000,000,000.00		200,000,000	200,000,000	
ABKI04 On 13/03/2024 Spot Bond			100.00000	17.61075	100.00000	17.49118				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	101.61471				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.06000	217.74571	3.06000	217.65517				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.80000	2.80000	2.80000	146.85000				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	189.82348				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	211.14288				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.01000	7.01000	7.01000	101.58685				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.65500	7.65500	7.65500	115.39792				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.67000	5.67000	5.67000	103.07078				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.20000	104.34336	5.20000	104.29894				0.00	0	420,000,00
Total ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			5.51000	107.86038	5.51000	107.81181				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.54000	109.93444	5.54000	109.88466				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.22000	115.91192	7.22000	115.84381				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.43000	114.68048	8.43000	114.60204				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS18 On 26/09/2023 Spot Bond			5.98000	113.55785	5.98000	113.50242				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.76500	104.64903	7.76500	104.58406				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.94161	100.00000	9.87610				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.15000	2.15000	2.15000	313.88762				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.38000	169.83390	1.38000	169.78650				0.00	0	185,360,00
Total ABSI4 SPOT										0.00	0	185,360,00
Total For ABSI4										0.00	0	185,360,00
ABX01 On 10/07/2024 Spot Bond			10.53000	10.53000	10.53000	102.91054				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.81935				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.82529				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	99.83294				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.83207				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.37319				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.82613				0.00	0	
Total ACL193 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 ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.82613				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.82113				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.82113				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	171.05923				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	172.89245				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.83564				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.83679				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.84124				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.36195				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.28891				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.51996				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.53705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.23697				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.81104				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.40788				0.00	200,000,000	200,000,000
Total AGL03 SPOT										0.00	200,000,000	200,000,000
Total For AGL03										0.00	200,000,000	200,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.75128				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	101.82212				0.00	2,000,000,000	1,030,000,000
Total AGT02 SPOT										0.00	2,000,000,000	1,030,000,000
Total For AGT02										0.00	2,000,000,000	1,030,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	100.67301				0.00	0	30,000,000
Total AGT03 SPOT										0.00	0	30,000,000
Total For AGT03										0.00	0	30,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	102.48730				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.78013				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.78013				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.91004				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.75850				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF3A On 18/04/2022 Spot Bond					0.00000	100.75128				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.83071				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.91011				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.16964				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.24885				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.44076				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.27175				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.70000	107.59880	6.70000	107.54005				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.28640				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.30593				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.87460				0.00	0	10,000,00
Total AHF5D1 SPOT										0.00	0	10,000,00
Total For AHF5D1										0.00	0	10,000,00
AHF6A On 21/08/2022 Spot Bond					0.00000	100.53637				0.00	0	
Total AHF6A1 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 AHF6A1									0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.73308			0.00	0	
Total AHF6A2 SPOT									0.00	0	
Total For AHF6A2									0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.28633			0.00	0	
Total AHF6B1 SPOT									0.00	0	
Total For AHF6B1									0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.30584			0.00	0	
Total AHF6C1 SPOT									0.00	0	
Total For AHF6C1									0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.44205			0.00	0	10,000,00
Total AHF6D1 SPOT									0.00	0	10,000,00
Total For AHF6D1									0.00	0	10,000,00
AHF7A On 21/08/2025 Spot Bond					0.00000	100.26682			0.00	0	
Total AHF7A1 SPOT									0.00	0	
Total For AHF7A1									0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.29611			0.00	0	
Total AHF7B1 SPOT									0.00	0	
Total For AHF7B1									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.31562			0.00	0	
Total AHF7C1 SPOT									0.00	0	
Total For AHF7C1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.48087			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.58000	112.25783	7.58000	112.18902			0.00	0	
Total AIR02 SPOT									0.00	0	
Total For AIR02									0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.70000	109.94110	6.70000	109.88107			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.78500	93.02456	11.78500	92.93633			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.46000	167.70781	6.46000	167.59228			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.89849				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.70175				0.00	534,000,000	217,000,000
Total APF06 SPOT										0.00	534,000,000	217,000,000
Total For APF06										0.00	534,000,000	217,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	101.40095				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.62483				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.96334				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.15728				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.29752				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.30586				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.79427				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.29318				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN022 On 07/12/2033 Spot Bond			5.21000	226.08024	5.21000	225.94711				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN037 On 07/12/2033 Spot Bond			5.22500	203.82530	5.22500	203.70503				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN137 On 31/01/2022 Spot Bond			2.36000	168.39805	2.36000	168.33750				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
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	
ASN144 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	
ASN145 On 20/06/2021 Spot Bond					0.00000	98.51896				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	100.57131				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN147 On 04/05/2021 Spot Bond					0.00000	100.58745				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN149 On 31/01/2022 Spot Bond			2.40500	168.33257	2.40500	168.27143				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN150 On 31/05/2021 Spot Bond					0.00000	55.07465				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN152 On 02/06/2021 Spot Bond					0.00000	100.16571				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN154 On 31/03/2028 Spot Bond			5.08000	179.71482	5.08000	179.61086				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN156 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 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 ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.52315				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.33316				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	99.94088				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	99.80583				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.17106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN194 On 31/01/2038 Spot Bond			5.18500	101.92100	5.18500	101.86095				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond					0.00000	99.85077				0.00	40,000,000	40,000,000
Total ASN196 SPOT										0.00	40,000,000	40,000,000
Total For ASN196										0.00	40,000,000	40,000,000
ASN200 On 20/06/2022 Spot Bond					0.00000	99.84834				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	99.82362				0.00	0	1,700,000
Total ASN204 SPOT										0.00	0	1,700,000
Total For ASN204										0.00	0	1,700,000
ASN204 On 24/08/2021 Spot Bond					0.00000	100.31716				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	100.35783				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN210 On 29/08/2022 Spot Bond					0.00000	100.17421				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond					0.00000	100.15923				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond					0.00000	99.80643				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	99.84317				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.39196				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN279 On 20/08/2048 Spot Bond					0.00000	100.29264				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	100.28543				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	99.95420				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	101.15307				0.00	200,000,000	50,000,000
Total ASN291 SPOT										0.00	200,000,000	50,000,000
Total For ASN291										0.00	200,000,000	50,000,000
ASN300 On 20/12/2023 Spot Bond					0.00000	99.83742				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	99.78868				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN318 On 31/03/2029 Spot Bond			4.62500	4.62500	4.62500	99.62021				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.20500	5.20500	5.20500	90.93989				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.84663				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	99.82317				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	100.49808				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	99.84538				0.00	0	
Total ASN335 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 ASN335									0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.29500	100.47746	5.29500	100.41736			0.00	0	
Total ASN337 SPOT									0.00	0	
Total For ASN337									0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.83442			0.00	0	
Total ASN341 SPOT									0.00	0	
Total For ASN341									0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.85072			0.00	0	6,000,00
Total ASN346 SPOT									0.00	0	6,000,00
Total For ASN346									0.00	0	6,000,00
ASN35: On 20/06/2024 Spot Bond					0.00000	99.82279			0.00	0	
Total ASN351 SPOT									0.00	0	
Total For ASN351									0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.84182			0.00	0	
Total ASN354 SPOT									0.00	0	
Total For ASN354									0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.84182			0.00	0	
Total ASN358 SPOT									0.00	0	
Total For ASN358									0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.17407			0.00	0	
Total ASN365 SPOT									0.00	0	
Total For ASN365									0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.80779			0.00	0	
Total ASN369 SPOT									0.00	0	
Total For ASN369									0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.84505			0.00	0	
Total ASN373 SPOT									0.00	0	
Total For ASN373									0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.83883			0.00	0	
Total ASN374 SPOT									0.00	0	
Total For ASN374									0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.65512			0.00	0	
Total ASN381 SPOT									0.00	0	
Total For ASN381									0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	99.95717			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2021 Spot Bond					0.00000	99.95717				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	99.81049				0.00	0	30,000,00
Total ASN386 SPOT										0.00	0	30,000,00
Total For ASN386										0.00	0	30,000,00
ASN386 On 20/12/2024 Spot Bond					0.00000	99.84357				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.26226				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	99.92958				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	99.84476				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	99.81513				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.10378				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.86382				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 17/06/2021 Spot Bond					0.00000	99.96553				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44: On 17/06/2021 Spot Bond					0.00000	99.96553				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.85513				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.84997				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	99.80041				0.00	0	600,000,00
Total ASN453 SPOT										0.00	0	600,000,00
Total For ASN453										0.00	0	600,000,00
ASN45: On 20/03/2023 Spot Bond					0.00000	100.27703				0.00	0	30,000,00
Total ASN458 SPOT										0.00	0	30,000,00
Total For ASN458										0.00	0	30,000,00
ASN45: On 21/12/2026 Spot Bond					0.00000	102.56395				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.74390				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.75113				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	100.31683				0.00	0	739,000,00
Total ASN462 SPOT										0.00	0	739,000,00
Total For ASN462										0.00	0	739,000,00
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	104.63583				0.00	0	179,000,00
Total ASN463 SPOT										0.00	0	179,000,00
Total For ASN463										0.00	0	179,000,00
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.01964				0.00	0	2,189,000,00
Total ASN469 SPOT										0.00	0	2,189,000,00
Total For ASN469										0.00	0	2,189,000,00
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.34684				0.00	0	171,000,00
Total ASN470 SPOT										0.00	0	171,000,00

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 ASN470										0.00	0	171,000,00
ASN47 On 31/07/2023 Spot Bond					0.00000	100.57222				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.67215				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	104.44802				0.00	0	250,000,00
Total ASN473 SPOT										0.00	0	250,000,00
Total For ASN473										0.00	0	250,000,00
ASN47 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	100.30326				0.00	0	850,000,00
Total ASN474 SPOT										0.00	0	850,000,00
Total For ASN474										0.00	0	850,000,00
ASN47 On 11/08/2021 Spot Bond					0.00000	100.41296				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	99.83923				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	99.80634				0.00	840,000,000	840,000,00
Total ASN480 SPOT										0.00	840,000,000	840,000,00
Total For ASN480										0.00	840,000,000	840,000,00
ASN48 On 25/05/2021 Spot Bond					0.00000	100.20033				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	98.61800				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	100.33830				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	99.83983				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 02/09/2021 Spot Bond					0.00000	100.13081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.10512				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.92240				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.04901				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.96273				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.96273				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	99.95168				0.00	0	
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	99.92704				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.88137				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	99.84432				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	102.05232	9.00000	101.99726				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN509 On 21/12/2026 Spot Bond			8.18000	101.86733	8.18000	101.81529				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	101.90798	8.36000	101.85523				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			8.36000	101.90798	8.36000	101.85523				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN514 On 30/03/2021 Spot Bond					0.00000	100.90370				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN517 On 08/04/2021 Spot Bond					0.00000	100.79842				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN518 On 14/04/2021 Spot Bond					0.00000	100.69290				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	101.06267	9.10000	100.98817				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	101.28579	11.05000	101.19555				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	101.28009	11.00000	101.19025				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN531 On 13/05/2021 Spot Bond					0.00000	100.29857				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	101.22302	10.50000	101.13720				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	101.22302	10.50000	101.13720				0.00	0	
Total ASN538 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 ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.15014				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.60386				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.21390				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	101.23444	10.60000	101.14782				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	102.56250	10.47000	101.13403				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	101.18441	10.55000	101.09728				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.56273				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	100.41574				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.41726				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.41726				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN56 On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.36377				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN56 On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.27283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.25397				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.29156				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.26665				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.24372				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.21664				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.23018				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.23018				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.95668				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.85074				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.95750				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.08941				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58 On 14/11/2022 Spot Bond					0.00000	100.06623				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58 On 07/09/2021 Spot Bond					0.00000	100.04215				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58 On 13/02/2022 Spot Bond					0.00000	100.05898				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58 On 14/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
BAW21 On 24/03/2022 Spot Bond			6.10000	102.90072	6.10000	107.48774				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.76960	9.30000	104.32798				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	100.37457				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.47831				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.27520				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.35622				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.98418				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.68000	101.34116	6.68000	101.28629				0.00	0	
Total BAW33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.76703				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.33779				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.33020				0.00	600,000,000	400,000,000
Total BAW36 SPOT										0.00	600,000,000	400,000,000
Total For BAW36										0.00	600,000,000	400,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.79300				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.59122				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.57194				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.90000	8.90000	8.90000	106.41416				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.44603				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.66828				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.14000	11.14000	11.14000	109.37577				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.35714				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.44257				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.16172				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.16183				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.14586				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.63970				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.63970				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.23893				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.68818				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.63916				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.68754				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.59044				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.68737				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.88184				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.92935				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.92935				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.92935				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.97803				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.93002				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.28562				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.02694				0.00	600,000,000	600,000,000
Total BAYB20 SPOT										0.00	600,000,000	600,000,000
Total For BAYB20										0.00	600,000,000	600,000,000
BC127 On 08/05/2021 Spot Bond					0.00000	100.47021				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.08500	8.08500	8.08500	103.40786				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.56167				0.00	0	
Total BDX211 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.57234				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.95371				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.06422				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.70000	105.97987	7.70000	105.91462				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.18010				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.09505				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.60000	105.09893	7.60000	105.03402				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.55171				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.70000	102.88602	6.70000	102.83099				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.39688				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.11827				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.31377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.60993				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	103.04131				0.00	200,000,000	200,000,000
Total BGL18 SPOT										0.00	200,000,000	200,000,000
Total For BGL18										0.00	200,000,000	200,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	104.85356				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.08469				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.64498				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.42947				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.62589				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.44000	110.80091	6.44000	110.74273				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.99917				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.22650				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.22275				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	100.66142				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.74601				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.03709				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.25100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.10100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	62.65000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.36209				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	99.85958				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.66257				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.02004				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.30413				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.46281				0.00	0	
Total BPPF20 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 BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.96081				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.81614				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.52302				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.56327				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.79103				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.85219				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.49984				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.52298				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.54311				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.16879				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.49865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			5.30000	104.76396	5.30000	104.71868				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.39275				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.36345				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.58000	113.05212	7.58000	112.98281				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.88000	113.45204	7.88000	113.37979				0.00	0	1,500,000,00
Total CCT02 SPOT										0.00	0	1,500,000,00
Total For CCT02										0.00	0	1,500,000,00
CCT03 On 15/03/2025 Spot Bond			8.46000	109.00350	8.46000	108.92867				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.88000	102.91799	9.88000	102.24198				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.83437				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.67405				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.77334				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	100.23369				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.24983				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.00439				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.06665				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.92137				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	159.16205	3.14000	159.01602				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.33000	2.33000	2.33000	159.08972				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	109.91589	4.77000	112.21300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	104.25700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.33040				0.00	0	30,000,00
Total CLN345 SPOT										0.00	0	30,000,00
Total For CLN345										0.00	0	30,000,00
CLN36 On 20/03/2024 Spot Bond			7.47000	108.03351	7.47000	107.96788				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	110.94140	8.70700	125.27100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.67960				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.76243				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.53836				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			6.29500	99.91384	6.29500	99.86222				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	98.77967	10.98000	98.69221				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	117.70800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	99.80409				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	116.97762	6.50000	120.68900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	107.32100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	99.83877				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 20/09/2022 Spot Bond					0.00000	99.83738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.40989				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.40650				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	
CLN440 On 24/05/2021 Spot Bond			6.19500	104.43176	6.19500	104.37924				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.33000	168.44171	2.33000	168.38157				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.50000	133.07654	5.50000	132.99474				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.94000	130.96841	5.94000	130.88327				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.97000				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.38014				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.42905				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.56632				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN464 On 13/03/2022 Spot Bond			6.90000	103.02835	6.90000	102.97108				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.35996				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN466 On 28/03/2022 Spot Bond					0.00000	101.39205				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.65411				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN470 On 19/11/2022 Spot Bond					0.00000	100.39425				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN471 On 23/06/2021 Spot Bond					0.00000	100.20800				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN473 On 29/11/2021 Spot Bond			100.00000	62.96411	100.00000	62.54239				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN481 On 20/05/2021 Spot Bond					0.00000	100.42413				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.49851				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	100.65860				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.39500	104.96800	6.39500	104.91357				0.00	0	
Total CLN485 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 CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	103.88431	10.16000	104.97200				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.70000	104.31175	6.70000	104.25480				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.64414				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	99.80819				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.18762				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.10000	109.29087	7.10000	109.22872				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.35537				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.29177				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.99533				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.05248				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.39994				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.51569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.05291				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.59350				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	93.90185				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.00000	9.96000	99.91948				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.71682	10.01000	103.63337				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.26084				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.95080	9.60000	102.83882				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.17239				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.39677				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	100.14676	9.20000	100.07336				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN525 On 24/04/2021 Spot Bond					0.00000	100.68770				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.21392				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.77353				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.19029				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.63925				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	99.82267				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.87398				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.31000	105.22440	9.31000	105.14507				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.51790				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.71638				0.00	0	
Total CLN537 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 CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.99664				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	130.03200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.17717				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
CLN54 On 17/01/2024 Spot Bond					0.00000	100.97501				0.00	0	30,000,00
Total CLN545 SPOT										0.00	0	30,000,00
Total For CLN545										0.00	0	30,000,00
CLN54 On 21/08/2026 Spot Bond			8.78000	105.87045	8.78000	105.79508				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.83000	108.77459	8.83000	108.69672				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.92000	108.07307	8.92000	107.99494				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	294.59358				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.41970				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.43906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.26061				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.10477				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	126.23800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.47419				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.26801	10.19000	103.23038				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.78000	108.61473	8.78000	108.53741				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.51363				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.26432				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.42316				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.12873				0.00	120,000,000	60,000,00
Total CLN567 SPOT										0.00	120,000,000	60,000,00
Total For CLN567										0.00	120,000,000	60,000,00
CLN567 On 11/02/2024 Spot Bond					0.00000	100.44664				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 13/05/2021 Spot Bond					0.00000	100.44565				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.55670				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.01000	106.99309	9.01000	106.91498				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.46187				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 13/05/2021 Spot Bond					0.00000	100.67474				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.44900				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	99.95590				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	99.80484				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.83771				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.10985				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.47426				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN580 On 30/05/2022 Spot Bond					0.00000	100.16674				0.00	0	27,500,000.00
Total CLN580 SPOT										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 For CLN582										0.00	0	27,500,000
CLN582 On 16/09/2025 Spot Bond					0.00000	99.92928				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.75850				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.16221				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.43712				0.00	0	30,000,00
Total CLN586 SPOT										0.00	0	30,000,00
Total For CLN586										0.00	0	30,000,00
CLN586 On 10/06/2026 Spot Bond					0.00000	100.02954				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	99.96042				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	99.91236				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	99.93070				0.00	0	30,000,00
Total CLN590 SPOT										0.00	0	30,000,00
Total For CLN590										0.00	0	30,000,00
CLN590 On 05/12/2026 Spot Bond					0.00000	101.71544				0.00	0	30,000,00
Total CLN591 SPOT										0.00	0	30,000,00
Total For CLN591										0.00	0	30,000,00
CLN591 On 05/12/2026 Spot Bond			3.92000	137.37996	3.92000	111.00391				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.25628				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.10388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.25628				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.70811				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.04587				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.02668				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.29814				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.29814				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.93000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.83098				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.50465				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.41639				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.11132				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN607 On 17/01/2024 Spot Bond					0.00000	100.86679				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.28256				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.46208	9.32000	103.38443				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.68400				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.06271				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.27286				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.16665				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.07309				0.00	0	794,000,00
Total CLN615 SPOT										0.00	0	794,000,00
Total For CLN615										0.00	0	794,000,00
CLN616 On 20/12/2029 Spot Bond					0.00000	97.91800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.01836				0.00	0	
Total CLN617 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 CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.45584				0.00	0	30,000,00
Total CLN618 SPOT										0.00	0	30,000,00
Total For CLN618										0.00	0	30,000,00
CLN618 On 30/11/2021 Spot Bond					0.00000	100.16219				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.63181				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.62953				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.58274				0.00	0	600,000,00
Total CLN622 SPOT										0.00	0	600,000,00
Total For CLN622										0.00	0	600,000,00
CLN622 On 20/12/2024 Spot Bond					0.00000	93.87600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.72890				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.75000	105.08456	6.75000	105.02677				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.38201				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.18227				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.43500	60.08652	12.43500	80.47786				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.26323				0.00	0	150,000,00

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 CLN629 SPOT										0.00	0	150,000,00
Total For CLN629										0.00	0	150,000,00
CLN63(On 19/08/2025 Spot Bond			9.48000	100.68831	9.48000	100.61106				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63' On 19/08/2025 Spot Bond					0.00000	100.38031				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/05/2021 Spot Bond					0.00000	100.26712				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.20670				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.48130				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.89234				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63(On 21/11/2024 Spot Bond					0.00000	100.27163				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.37860				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63(On 19/02/2022 Spot Bond					0.00000	100.55259				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63(On 12/08/2022 Spot Bond					0.00000	100.40498				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.41268				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN643 On 17/10/2023 Spot Bond					0.00000	100.76287				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.27310				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.27282				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.66064				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.27512				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.37860				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.17101				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.37860				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.30452				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.37860				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	101.79200				0.00	0	
Total CLN655 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.54444				0.00	0	30,000,00
Total CLN656 SPOT										0.00	0	30,000,00
Total For CLN656										0.00	0	30,000,00
CLN656 On 13/10/2026 Spot Bond					0.00000	101.25672				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.03363				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.31631				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	101.36723				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.88000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.27200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	102.89100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	126.63600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.48548				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.25621				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.45351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.87383				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	103.35095				0.00	0	30,000,00
Total CLN669 SPOT										0.00	0	30,000,00
Total For CLN669										0.00	0	30,000,00
CLN669 On 27/02/2023 Spot Bond					0.00000	100.18461				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.41835				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.01542				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.31932	138.93060	4.31932	112.84658				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.31932	138.93060	4.31932	112.84731				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.79284				0.00	0	30,000,00
Total CLN675 SPOT										0.00	0	30,000,00
Total For CLN675										0.00	0	30,000,00
CLN675 On 19/08/2025 Spot Bond					0.00000	100.42686				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.44955				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.26518				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN679 On 21/12/2026 Spot Bond					0.00000	101.26742				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.57249				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.43424				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.05781				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.20987				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.24532				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.44964				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	101.44695				0.00	0	260,000,00
Total CLN686 SPOT										0.00	0	260,000,00
Total For CLN686										0.00	0	260,000,00
CLN687 On 21/12/2026 Spot Bond					0.00000	101.48893				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.48867				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.30065				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	101.06441				0.00	0	
Total CLN691 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 CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.30072				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.48878				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	91.94202				0.00	0	2,589,000,00
Total CLN694 SPOT										0.00	0	2,589,000,00
Total For CLN694										0.00	0	2,589,000,00
CLN694 On 07/07/2021 Spot Bond					0.00000	101.17402				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	91.60896				0.00	0	1,406,000,00
Total CLN696 SPOT										0.00	0	1,406,000,00
Total For CLN696										0.00	0	1,406,000,00
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.08445				0.00	0	740,000,00
Total CLN697 SPOT										0.00	0	740,000,00
Total For CLN697										0.00	0	740,000,00
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.51170				0.00	0	270,000,00
Total CLN698 SPOT										0.00	0	270,000,00
Total For CLN698										0.00	0	270,000,00
CLN698 On 21/12/2026 Spot Bond					0.00000	104.14204				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.15540				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.40347				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.11889				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.48359				0.00	0	739,000,00

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 CLN703 SPOT										0.00	0	739,000,00
Total For CLN703										0.00	0	739,000,00
CLN703 On 12/02/2025 Spot Bond					0.00000	100.96599				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.67019			8,214,000,000,000.00	740,000,000	2,550,000,00	
Total CLN705 SPOT									8,214,000,000,000.00	740,000,000	2,550,000,00	
Total For CLN705									8,214,000,000,000.00	740,000,000	2,550,000,00	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.04998			0.00	0	400,000,00	
Total CLN706 SPOT									0.00	0	400,000,00	
Total For CLN706									0.00	0	400,000,00	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.46088			0.00	0		
Total CLN707 SPOT									0.00	0		
Total For CLN707									0.00	0		
CLN707 On 11/09/2026 Spot Bond					0.00000	100.01385			0.00	0		
Total CLN708 SPOT									0.00	0		
Total For CLN708									0.00	0		
CLN708 On 26/08/2025 Spot Bond					0.00000	101.26946			0.00	0		
Total CLN709 SPOT									0.00	0		
Total For CLN709									0.00	0		
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.11044			0.00	0		
Total CLN710 SPOT									0.00	0		
Total For CLN710									0.00	0		
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.36000			0.00	0	150,000,00	
Total CLN711 SPOT									0.00	0	150,000,00	
Total For CLN711									0.00	0	150,000,00	
CLN711 On 11/03/2021 Spot Bond					0.00000	100.01260			0.00	0		
Total CLN712 SPOT									0.00	0		
Total For CLN712									0.00	0		
CLN712 On 12/02/2022 Spot Bond					0.00000	100.38203			0.00	0		
Total CLN713 SPOT									0.00	0		
Total For CLN713									0.00	0		
CLN713 On 21/06/2025 Spot Bond					0.00000	101.27832			0.00	0		
Total CLN714 SPOT									0.00	0		
Total For CLN714									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN715 On 21/06/2025 Spot Bond					0.00000	101.27832				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.27832				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.12391				0.00	0	760,000,00
Total CLN717 SPOT										0.00	0	760,000,00
Total For CLN717										0.00	0	760,000,00
CLN718 On 20/06/2021 Spot Bond					0.00000	100.85922				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.01240				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.09588				0.00	0	214,000,00
Total CLN720 SPOT										0.00	0	214,000,00
Total For CLN720										0.00	0	214,000,00
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.42623				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.15059				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.15446				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.16979				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.16979				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.16979				0.00	0	
Total CLN726 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 CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.19194				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.19194				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.19194				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	82.72179				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	83.79071				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	84.44884				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	100.01266				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.49996				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.08500	103.47543	8.08500	103.40786				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.37552				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.10000	111.53114	8.10000	111.45817				0.00	0	13,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.87500	99.87140	5.87500	105.20373				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.93000	108.72153	9.93000	108.63471				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.88000	112.09364	6.88000	112.03117				0.00	0	69,100,000.00
Total COJG01 SPOT										0.00	0	69,100,000.00
Total For COJG01										0.00	0	69,100,000.00
COT01 On 03/04/2023 Spot Bond			7.53500	107.01531	7.53500	106.95009				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.34000	103.86654	10.34000	103.78027				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.43000	97.73023	10.43000	97.64838				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			9.90000	9.90000	9.90000	106.13707				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.27994				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.83287				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.29792				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.12372				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 20/08/2021 Spot Bond					0.00000	100.09556				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.77452				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.01491				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.27940				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.20083				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.03022				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	99.60339				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.26730				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.29477				0.00	400,000,000	400,000,000
Total DSY02 SPOT										0.00	400,000,000	400,000,000
Total For DSY02										0.00	400,000,000	400,000,000
DSY03 On 21/11/2024 Spot Bond			9.18000	9.18000	9.18000	107.11365				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.76931				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.28885				0.00	0	
Total DSY05 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 DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.65000	102.73681	6.65000	102.68164			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.01500	105.80303	7.01500	105.74259			0.00	0	28,351,10
Total DV23 SPOT									0.00	0	28,351,10
Total For DV23									0.00	0	28,351,10
DV23/R On 27/02/2023 Spot Bond			100.00000	28.79146	100.00000	28.59861			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	28.79146	100.00000	28.59861			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.57000	108.85646	6.57000	108.79816			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.65563	9.69000	100.57673			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.65563	9.69000	100.57673			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.77500	92.19616	11.77500	92.10878			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.68279	10.10000	100.60062			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.68279	10.10000	100.60062			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.16730			0.00	300,000,000	
Total DVF21 SPOT									0.00	300,000,000	
Total For DVF21									0.00	300,000,000	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.78766			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22t On 29/08/2022 Spot Bond					0.00000	99.18947			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.87458			0.00	0	
Total DVF22C 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 DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.95817				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.56229				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.88791				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.44070				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.14432				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.55465				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.59861				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.53498				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.55677				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.56563				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.30837				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.32293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.56000	104.92787	4.56000	104.88924				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			6.10500	103.50156	6.10500	103.45028				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.01000	107.85188	7.01000	107.79065				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.47000	101.21911	5.47000	101.15739				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.18500	90.53396	5.18500	90.48061				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	132.00473	2.25000	131.95845				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.43000	137.44888	4.35000	138.07320				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.36200	123.81641	4.36200	123.75169				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.40500	119.70589	4.40500	119.64291				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.11000	104.63792	5.11000	104.57714				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.15500	92.59840	5.15500	92.54408				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36/12 On 31/01/2036 Spot Bond			2.25000	132.00473	2.25000	131.95845				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	147.86723				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	145.50518				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	112.08244				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	111.13336				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	111.46851				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	109.78190				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	101.96508				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.35802				0.00	0	
Total ELN011 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 ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	99.17050				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			6.16500	99.93248	6.16500	99.98311				0.00	0	
Total EMM02 SPOT										0.00	0	
Total For EMM02										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.50000	105.07636	9.50000	104.99556				0.00	0	36,200,000,00
Total EMM03 SPOT										0.00	0	36,200,000,00
Total For EMM03										0.00	0	36,200,000,00
EMM04 On 16/05/2028 Spot Bond			11.37500	11.37500	11.37500	96.70056				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.72500	11.72500	11.72500	101.07321				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.58000	104.58517	9.58000	103.49340				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.58000	9.58000	9.58000	104.23529				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.91000	11.91000	11.91000	78.79707				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.98000	10.98000	10.98000	101.36371				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.91000	11.91000	11.91000	96.24980				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.23249				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF014 On 04/06/2023 Spot Bond					0.00000	100.12571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF015 On 07/09/2021 Spot Bond					0.00000	100.05671				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF016 On 07/09/2023 Spot Bond					0.00000	100.05833				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	99.95782				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	99.99993				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.47096				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.16008				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 12/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EPFC46 On 10/11/2021 Spot Bond					0.00000	100.44980				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.13076				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.13435				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.78003				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00! On 10/09/2023 Spot Bond					0.00000	100.02904				0.00	240,000,000	240,000,000
Total EQT005 SPOT										0.00	240,000,000	240,000,000
Total For EQT005										0.00	240,000,000	240,000,000
EQT00! On 30/10/2023 Spot Bond					0.00000	100.59875				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B! On 17/05/2022 Spot Bond					0.00000	100.34905				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B' On 17/08/2022 Spot Bond					0.00000	100.33340				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.37402				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.33652				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.35213				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2! On 17/05/2022 Spot Bond					0.00000	100.32844				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.32091				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.36773				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.40000	107.57230	6.40000	107.51615				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.32960	10.00000	101.24769				0.00	0	
Total ES23/R2023 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 ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.69000	100.15400	8.69000	100.08380				57,354,000,000.00	6,600,000	2,603,770,20
Total ES26 SPOT										57,354,000,000.00	6,600,000	2,603,770,20
Total For ES26										57,354,000,000.00	6,600,000	2,603,770,20
ES26/R On 02/04/2026 Spot Bond			7.85000	103.53004	7.85000	103.46436				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.74000	72.56126	11.78500	72.26105				9,227,640,000,000.00	786,000,000	2,668,471,90
Total ES33 SPOT										9,227,640,000,000.00	786,000,000	2,668,471,90
Total For ES33										9,227,640,000,000.00	786,000,000	2,668,471,90
ES33/R On 15/09/2033 Spot Bond			7.50000	100.00000	7.50000	99.93900				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.30000	74.86144	12.30000	74.78783				390,704,580,000,000.00	31,764,600,000	1,065,285,20
Total ES42 SPOT										10,704,580,000,000.00	31,764,600,000	1,065,285,20
Total For ES42										10,704,580,000,000.00	31,764,600,000	1,065,285,20
ES42/R On 25/04/2042 Spot Bond			8.50000	103.27709	8.50000	103.20626				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	100.73680				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.07972				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.00209				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.83438				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.72088				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.27206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.37160				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.38850				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.64364				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.17733				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.29881				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.33471				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			6.43000	6.43000	6.43000	103.50483				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.00883				0.00	400,000,000	400,000,000
Total FRB17 SPOT										0.00	400,000,000	400,000,000
Total For FRB17										0.00	400,000,000	400,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.42761				0.00	0	274,000,000
Total FRB18 SPOT										0.00	0	274,000,000
Total For FRB18										0.00	0	274,000,000
FRB19 On 14/04/2021 Spot Bond			7.37000	105.53323	7.37000	105.46973				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB20 On 15/04/2021 Spot Bond					0.00000	101.38599				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.96318				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.72000				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.89869				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.50648				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.19767				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.20493				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.28000	106.52557	9.28000	106.44595				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.28997				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.38500	169.82652	1.38500	169.77905				0.00	0	580,000,00
Total FRBI22 SPOT										0.00	0	580,000,00
Total For FRBI22										0.00	0	580,000,00
FRBI23 On 07/12/2023 Spot Bond			2.61000	2.61000	2.61000	310.26311				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.76500	2.76500	2.76500	147.04028				0.00	0	
Total FRBI25 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 FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.14000	190.51255	4.14000	190.41677				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.57000	4.57000	4.57000	100.01535				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.31000	5.31000	5.31000	202.01890				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.91000	80.90020	5.91000	80.84802				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.45000	86.39810	5.45000	86.34533				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.56000	6.56000	6.56000	79.33682				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.65000	6.65000	6.65000	78.49293				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			4.10000	4.10000	4.10000	139.98039				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	94.91569				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC201 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC208 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	
FRC213 On 31/01/2022 Spot Bond			2.44000	168.28168	2.44000	168.22008				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC221 On 31/01/2022 Spot Bond			3.30000	167.03869	3.30000	166.96581				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC233 On 13/02/2022 Spot Bond					0.00000	100.49137				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC251 On 14/03/2022 Spot Bond					0.00000	99.95643				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC252 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	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.61150				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 20/06/2021 Spot Bond					0.00000	102.10826				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC265 On 06/08/2023 Spot Bond					0.00000	102.50281				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.67201				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.06592				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.27414				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.41155				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.22797				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.60378				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.29107				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.34380				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.22761				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.69654				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.73317				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.71873				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.39638				0.00	0	
Total FRC296 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.40316				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.63302				0.00	400,000,000	400,000,00
Total FRC299 SPOT										0.00	400,000,000	400,000,00
Total For FRC299										0.00	400,000,000	400,000,00
FRC30: On 25/04/2023 Spot Bond					0.00000	101.99495				0.00	0	30,000,00
Total FRC300 SPOT										0.00	0	30,000,00
Total For FRC300										0.00	0	30,000,00
FRC30: On 11/11/2024 Spot Bond					0.00000	103.04169				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.26509				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.59349				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.20097				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.02577				0.00	0	30,000,00
Total FRC308 SPOT										0.00	0	30,000,00
Total For FRC308										0.00	0	30,000,00
FRC30: On 20/06/2024 Spot Bond					0.00000	101.20100				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.38486				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.52226				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	98.72208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	99.95272				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.68110				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.94788				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.52212				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.55765				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.40023				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.97263				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.85311				0.00	0	30,000,00
Total FRC326 SPOT										0.00	0	30,000,00
Total For FRC326										0.00	0	30,000,00
FRC326 On 30/09/2022 Spot Bond					0.00000	100.98022				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.20883				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.46859				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	100.81549				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.24249				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	107.23376				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.87090				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 09/06/2021 Spot Bond					0.00000	100.01652				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	100.68677				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.87892				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.80568				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	100.31591				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	101.25637				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.87651				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 03/08/2021 Spot Bond					0.00000	100.54315				0.00	0	
Total FRC345 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 FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.63707				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.90623				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.76910				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.72908				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	100.66072				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.23875				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.26067				0.00	0	30,000,00
Total FRC352 SPOT										0.00	0	30,000,00
Total For FRC352										0.00	0	30,000,00
FRC352 On 31/07/2023 Spot Bond					0.00000	100.74048				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	101.11328				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.74162				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.72436				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.63115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.39463				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.55408				0.00	0	30,000,00
Total FRC359 SPOT										0.00	0	30,000,00
Total For FRC359										0.00	0	30,000,00
FRC359 On 31/01/2024 Spot Bond					0.00000	100.29554				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.25940				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/01/2022 Spot Bond			3.08000	3.08000	3.08000	167.28528				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.02000	3.02000	3.02000	167.37257				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.00000	3.00000	3.00000	167.40168				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRC71 On 28/02/2033 Spot Bond			4.70000	95.82003	4.70000	95.76793				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI33 On 31/01/2038 Spot Bond			5.08500	103.25506	5.08500	103.19505				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.14908				0.00	3,800,000,000	2,410,000,00
Total FRJ022 SPOT										0.00	3,800,000,000	2,410,000,00
Total For FRJ022										0.00	3,800,000,000	2,410,000,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.30059				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.92154				0.00	18,700,000,000	10,390,000,000
Total FRJ22 SPOT										0.00	18,700,000,000	10,390,000,000
Total For FRJ22										0.00	18,700,000,000	10,390,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.80460				0.00	1,200,000,000	1,000,000,000
Total FRJ23 SPOT										0.00	1,200,000,000	1,000,000,000
Total For FRJ23										0.00	1,200,000,000	1,000,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.07629				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.93908				0.00	0	17,950,000,000
Total FRJ25 SPOT										0.00	0	17,950,000,000
Total For FRJ25										0.00	0	17,950,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.40776				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.44755				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.92462				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			4.63300	4.63300	4.63300	89.27905				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			5.00500	5.00500	5.00500	104.27750				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.08100				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.62265				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			5.14500	102.45213	5.14500	102.39209				0.00	0	0
Total FRS108 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 FRS108										0.00	0	
FRS10g On 07/12/2033 Spot Bond			5.16000	205.12600	5.16000	205.00599				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11c On 31/01/2038 Spot Bond			5.28500	100.60766	5.28500	100.54757				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11d On 07/12/2033 Spot Bond			5.19000	5.19000	5.19000	204.40430				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11e On 31/01/2025 Spot Bond			3.65000	142.38156	3.65000	142.31537				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11f On 31/01/2038 Spot Bond			3.70500	123.98010	3.70500	123.92192				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11g On 31/01/2038 Spot Bond			5.08500	103.25506	5.08500	103.19505				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12a On 07/12/2033 Spot Bond			5.31000	202.13957	5.31000	202.01890				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12b On 07/12/2033 Spot Bond			5.36000	201.15586	5.36000	201.03499				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12c On 31/01/2025 Spot Bond			3.18000	116.17016	3.18000	144.80239				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12d On 07/12/2033 Spot Bond			5.39000	200.56843	5.39000	200.44744				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12e On 31/01/2038 Spot Bond			5.28500	100.60766	5.28500	100.54757				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12f On 31/03/2028 Spot Bond			4.89000	181.83924	4.89000	181.73682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.03500	91.38405	6.03500	91.32395				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS128 On 31/03/2028 Spot Bond			4.78000	183.08239	4.78000	182.98090				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			4.84000	182.40310	4.84000	182.30110				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.90000	190.89578	5.90000	190.77283				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			5.98500	91.96606	5.98500	91.90595				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.28500	5.28500	5.28500	100.54757				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.26500	100.86869	5.26500	100.80860				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.65000	184.56423	4.65000	184.46384				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.67000	195.18565	5.67000	195.06353				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS140 On 31/03/2028 Spot Bond			4.78000	183.08239	4.78000	182.98090				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS141 On 31/03/2028 Spot Bond			4.78000	183.08239	4.78000	182.98090				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS144 On 31/03/2028 Spot Bond			5.07000	179.82593	5.07000	179.72203				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.95000	140.82266	3.95000	140.75376				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.14000	168.71870	2.14000	168.66110				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.13000	179.16053	5.13000	179.05619				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.17000	178.71852	5.17000	178.61386				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.92000	140.97766	3.92000	140.90903				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.64500	184.62149	4.64500	184.52116				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.18000	5.18000	5.18000	178.50348				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	18.00125				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.36010				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.77708				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.85653				0.00	0	
Total FRS172 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 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	101.28665				0.00	200,000,000	50,000,000
Total FRS180 SPOT										0.00	200,000,000	50,000,000
Total For FRS180										0.00	200,000,000	50,000,000
FRS18 On 27/09/2025 Spot Bond					0.00000	101.23095				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	146.59773				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	165.03738				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	154.81810				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	163.18849				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	135.42212				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	45.45999				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.48087				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.55222				0.00	210,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS199 SPOT										0.00	210,000,000	70,000,000
Total For FRS199										0.00	210,000,000	70,000,000
FRS200 On 12/08/2025 Spot Bond					0.00000	100.44295				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.21966				0.00	150,000,000	50,000,000
Total FRS201 SPOT										0.00	150,000,000	50,000,000
Total For FRS201										0.00	150,000,000	50,000,000
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	100.88304				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.32848				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS210 On 03/09/2021 Spot Bond					0.00000	125.20426				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.07908				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.84742				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.25637				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	101.11659				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS22 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.41377				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 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 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	105.45178				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	110.59076				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	102.69341				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	105.18822				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.15512				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.04428				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	98.23127				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.67581				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.30408				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.38240				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.28512				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.22241				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.14019				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS36 On 07/12/2023 Spot Bond			2.41000	2.41000	2.41000	311.83257				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.15000	313.99481	2.15000	313.88762				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.15000	2.15000	2.15000	313.88762				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.38000	169.83390	1.38000	169.78650				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.38000	169.83390	1.38000	169.78650				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.54818				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.98500	95.94948	4.98500	95.89451				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.68000	68.00788	4.68000	101.59583				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	145.39171				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.35000	3.35000	3.35000	143.89708				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.21000	3.21000	3.21000	305.61332				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.50000	5.50000	5.50000	104.39138				0.00	0	
Total FRX23 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 FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.53000	116.58625	6.53000	116.52452				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.11000	111.04065	7.11000	110.97638				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.61000	112.72252	7.61000	112.65316				0.00	0	10,014,711,40
Total FRX26 SPOT										0.00	0	10,014,711,40
Total For FRX26										0.00	0	10,014,711,40
FRX27 On 07/03/2027 Spot Bond			7.82000	111.36517	7.82000	111.29555				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.09000	112.42579	8.09000	112.35192				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.96000	105.90781	8.96000	105.83090				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.28500	101.94198	9.28500	101.86534				0.00	0	430,000,00
Total FRX31 SPOT										0.00	0	430,000,00
Total For FRX31										0.00	0	430,000,00
FRX32 On 31/03/2032 Spot Bond			9.02000	115.14129	9.02000	115.05759				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.35500	75.84615	11.35500	75.77713				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.80935				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.06835				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.25648				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.23053				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.24423				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.25253				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.25498				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.22830				0.00	140,000,000	70,000,00
Total GBL04 SPOT										0.00	140,000,000	70,000,00
Total For GBL04										0.00	140,000,000	70,000,00
GBL05 On 07/11/2022 Spot Bond					0.00000	100.10672				0.00	100,000,000	100,000,00
Total GBL05 SPOT										0.00	100,000,000	100,000,00
Total For GBL05										0.00	100,000,000	100,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.20761				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.39343				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.21733				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.43885				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.06762				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			4.17000	107.09456	4.17000	107.04046			0.00	0	
Total GRL35 SPOT									0.00	0	
Total For GRL35									0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.73549			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.40370			0.00	0	
Total GRT11 SPOT									0.00	0	
Total For GRT11									0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.32586			0.00	0	
Total GRT14 SPOT									0.00	0	
Total For GRT14									0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.90064			0.00	0	
Total GRT16 SPOT									0.00	0	
Total For GRT16									0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.58000	112.52016	6.58000	112.46014			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.15337			0.00	0	1,200,000,00
Total GRT19 SPOT									0.00	0	1,200,000,00
Total For GRT19									0.00	0	1,200,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.84984			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.23000	105.80366	9.23000	105.72500			0.00	0	
Total GRT21 SPOT									0.00	0	
Total For GRT21									0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.74964			0.00	0	
Total GRT22 SPOT									0.00	0	
Total For GRT22									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.84502			0.00	1,940,000,000	780,000,00
Total GRT23 SPOT									0.00	1,940,000,000	780,000,00
Total For GRT23									0.00	1,940,000,000	780,000,00
GRT24 On 09/03/2023 Spot Bond					0.00000	98.87697			0.00	0	
Total GRT24G 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 GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.32799				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.81979				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.68812				0.00	1,000,000,000	500,000,000
Total GRT27 SPOT										0.00	1,000,000,000	500,000,000
Total For GRT27										0.00	1,000,000,000	500,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	100.02399				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.02502				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.62488				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.15784				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.68428				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.91438				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.32146				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.21182				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.02523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.57008				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.97082				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.42099				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.26819				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.23157				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	101.16776				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.76881				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.05300				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.13120				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.12163				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.91568				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.14666				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.57041				0.00	200,000,000	200,000,000
Total HILB07 SPOT										0.00	200,000,000	200,000,000
Total For HILB07										0.00	200,000,000	200,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	99.16238				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.44702				0.00	40,000,000	40,000,000
Total HILB09 SPOT										0.00	40,000,000	40,000,000
Total For HILB09										0.00	40,000,000	40,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	99.58244				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.23085				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.09500				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.01441				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.09702				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.02901				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.00965				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.75000	309.29102	2.75000	309.17036				0.00	0	
Total HWAY23 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 HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.10000	3.10000	3.10000	312.59441			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.48000	99.73975	10.48000	99.65536			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.03000	75.33341	5.03000	95.40512			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.84500	83.86420	11.84500	83.78425			0.00	0	4,350,000,00
Total HWAY34 SPOT									0.00	0	4,350,000,00
Total For HWAY34									0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.18710	100.00000	10.11887			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.90500	83.00053	11.90500	82.92103			0.00	0	5,020,000,00
Total HWAY35 SPOT									0.00	0	5,020,000,00
Total For HWAY35									0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.18613	100.00000	10.11790			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	100.95035			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	100.75910			0.00	0	10,000,000,00
Total HWF12 SPOT									0.00	0	10,000,000,00
Total For HWF12									0.00	0	10,000,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.15937			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.48000	148.65521	2.50000	148.49021		71,463,808,216,000.00	28,816,051,700	309,545,877,70	
Total I2025 SPOT								*1,463,808,216,000.00	28,816,051,700	309,545,877,70	
Total For I2025								*1,463,808,216,000.00	28,816,051,700	309,545,877,70	
I2029 On 31/03/2029 Spot Bond			3.70000	106.55728	3.70000	106.50749		142,107,010,000,000.00	38,407,300,000	217,637,985,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total I2029 SPOT										12,107,010,000,000.00	38,407,300,000	217,637,985,90
Total For I2029										12,107,010,000,000.00	38,407,300,000	217,637,985,90
I2033 On 28/02/2033 Spot Bond			4.20000	100.88773	4.20000	100.83691				240,986,188,800,000.00	57,377,664,000	130,333,225,20
Total I2033 SPOT										10,986,188,800,000.00	57,377,664,000	130,333,225,20
Total For I2033										10,986,188,800,000.00	57,377,664,000	130,333,225,20
I2038 On 31/01/2038 Spot Bond			4.35000	113.73054	4.38500	113.14436				145,958,691,570,000.00	33,553,722,200	369,553,404,70
Total I2038 SPOT										15,958,691,570,000.00	33,553,722,200	369,553,404,70
Total For I2038										15,958,691,570,000.00	33,553,722,200	369,553,404,70
I2046 On 31/03/2046 Spot Bond			4.39000	103.29532	4.39000	103.24130				713,219,001,334,000.00	618,045,330,600	542,524,239,20
Total I2046 SPOT										13,219,001,334,000.00	618,045,330,600	542,524,239,20
Total For I2046										13,219,001,334,000.00	618,045,330,600	542,524,239,20
I2050 On 31/12/2050 Spot Bond			4.42500	103.78652	4.45000	103.25274				307,844,052,495,000.00	69,569,277,400	324,348,283,70
Total I2050 SPOT										17,844,052,495,000.00	69,569,277,400	324,348,283,70
Total For I2050										17,844,052,495,000.00	69,569,277,400	324,348,283,70
IBL101 On 24/05/2022 Spot Bond			6.41500	6.41500	6.41500	105.72003				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.97881				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.87000	308.36082	2.87000	308.23749				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.24731				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.40222				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.25853				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.34088				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL123 On 14/02/2022 Spot Bond					0.00000	100.90959				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.35556				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.83991				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.27054				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.80637				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.42394				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.25195				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.89032				0.00	0	1,000,000,00
Total IBL134 SPOT										0.00	0	1,000,000,00
Total For IBL134										0.00	0	1,000,000,00
IBL135 On 22/11/2024 Spot Bond					0.00000	100.27275				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.25573				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.41256				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.35944				0.00	0	
Total IBL138 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 IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.24643				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.24518				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.84339				0.00	500,000,000	150,000,00
Total IBL145 SPOT										0.00	500,000,000	150,000,00
Total For IBL145										0.00	500,000,000	150,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.04581				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.19175				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.19987				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	94.91201				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.27896				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.63808				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.61416				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.63453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.43157				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.47697				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.41504				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.46000	1.46000	1.46000	169.66747				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.06000	109.04603	7.06000	108.98336				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.73690				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.78000	169.24551	1.78000	169.19272				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.49000	110.29926	5.49000	110.24977				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.42004				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.30000	104.16176	5.30000	104.11683				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL88/F On 20/05/2021 Spot Bond			100.00000	89.05662	100.00000	88.44101				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.22890				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.52338				0.00	254,000,000	127,000,000
Total IBL95 SPOT										0.00	254,000,000	127,000,000
Total For IBL95										0.00	254,000,000	127,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	102.20932				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.48000	106.23789	8.48000	106.16479				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.27500	109.61524	10.27500	109.71398				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.10378				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.05000	110.62493	9.05000	110.54426				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.63137				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.58799				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.38974				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.15646				0.00	0	
Total IDCG15 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 IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.83110				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.47888				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.99992				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.38399				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.92373				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.27365				0.00	100,000,000	100,000,000
Total IDCG22 SPOT										0.00	100,000,000	100,000,000
Total For IDCG22										0.00	100,000,000	100,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.74752				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.95901				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.93000	104.76829	7.93000	104.70117				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			6.15500	103.85709	6.15500	103.80485				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.32059				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.51058				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.95918				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.43449				0.00	10,920,115,200	2,730,028,80
Total INLV01 SPOT										0.00	10,920,115,200	2,730,028,80
Total For INLV01										0.00	10,920,115,200	2,730,028,80
INLV05 On 22/03/2023 Spot Bond					0.00000	102.75192				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.14830				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.05091				0.00	500,000,000	500,000,00
Total INLV07 SPOT										0.00	500,000,000	500,000,00
Total For INLV07										0.00	500,000,000	500,000,00
IPF16 On 17/12/2021 Spot Bond					0.00000	99.92840				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.17524				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.19712				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.53941				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	99.95799				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF24 On 05/02/2023 Spot Bond					0.00000	100.52357				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.82625				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.46436				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.47255				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.06822				0.00	240,000,000	200,000,000
Total IPF30 SPOT										0.00	240,000,000	200,000,000
Total For IPF30										0.00	240,000,000	200,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	99.45097				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.01229				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.36752				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	100.32496	2.75000	100.30225				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.54000	174.68911	5.54000	174.58160				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.55315				0.00	0	
Total IV035 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 IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.91675				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.71126				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.88000	3.88000	3.88000	166.12820				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	103.12465				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.43000	107.34008	8.43000	107.26666				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.12589				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.43500	8.43500	8.43500	106.48536				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.84211				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.38000	168.36894	2.38000	168.30813				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.52191				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.16817				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.44000	175.76768	5.44000	175.66093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.08255				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.60000	100.49126	11.60000	100.39936				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.91500	105.62747	6.91500	105.56830				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.19692				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.22683				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.20689				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.53701				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.56500	103.67295	6.56500	103.61768				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.95429				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.43528				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.80214				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC136 On 22/08/2021 Spot Bond					0.00000	100.62601				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.18456				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.06138				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.13560				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.64311				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.71725				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.85366				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.35907				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.32269				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.94154				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.69568				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.01800				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.92713				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	99.96212				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	101.03640				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.90282				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.10578				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.02737				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.97861				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.84829				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.84829				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.40530				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.42400				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.45962				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.31846				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.97960				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.69099	7.40000	101.63011				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.16725				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.17107				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.36606				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	99.95832				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.90270				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ035 On 25/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.82715				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.75171				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.66823				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.51415				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.43729				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.36055				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	99.27516				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.19772				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.12041				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.04322				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.98815				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.96614				0.00	0	
Total IVZ046 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 IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.80201				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.26054				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.40000	106.19392	6.40000	106.13880				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.47795				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	99.22299				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.75858				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.18708				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.28290				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.82941				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.72277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.02000	126.99460	9.02000	126.90178				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.75425				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.00136				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.38000	105.96276	7.38000	105.89950				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.50352				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.40000	107.04352	9.40000	106.96250				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	100.86206				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.91165				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.55000	94.25901	12.55000	94.16399				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.45000	101.15517	10.45000	101.07029				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.03537				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK31 On 20/09/2023 Spot Bond					0.00000	92.03625				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.49979				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.58959				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.52221				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.07795				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.23815				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.92175				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.91000	109.30391	6.91000	109.24273				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.25827				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.17715				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.28283				0.00	846,000,000	946,000,000
Total LGL09 SPOT										0.00	846,000,000	946,000,000
Total For LGL09										0.00	846,000,000	946,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.26861				0.00	0	
Total LGL10 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 LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.02034				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.66012				0.00	0	100,000,00
Total LHL28 SPOT										0.00	0	100,000,00
Total For LHL28										0.00	0	100,000,00
LHL30 On 19/05/2021 Spot Bond					0.00000	100.46142				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.82114				0.00	0	20,000,00
Total LOM02 SPOT										0.00	0	20,000,00
Total For LOM02										0.00	0	20,000,00
LOM03 On 25/11/2024 Spot Bond					0.00000	100.31535				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.32353				0.00	0	20,000,00
Total LOM04 SPOT										0.00	0	20,000,00
Total For LOM04										0.00	0	20,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.77877				0.00	0	1,000,000,00
Total LRFA3 SPOT										0.00	0	1,000,000,00
Total For LRFA3										0.00	0	1,000,000,00
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.26962				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.27694				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.35180				0.00	0	20,000,00
Total MBF059 SPOT										0.00	0	20,000,00
Total For MBF059										0.00	0	20,000,00
MBF06 On 17/08/2021 Spot Bond					0.00000	100.55791				0.00	6,000,000,000	1,500,000,00
Total MBF061 SPOT										0.00	6,000,000,000	1,500,000,00
Total For MBF061										0.00	6,000,000,000	1,500,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.32773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF063 On 30/09/2022 Spot Bond					0.00000	101.43212				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF065 On 16/09/2021 Spot Bond					0.00000	100.10182				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF066 On 17/11/2021 Spot Bond					0.00000	100.27714				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF067 On 17/11/2023 Spot Bond					0.00000	100.29901				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP038 On 02/11/2022 Spot Bond					0.00000	101.40848				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP040 On 23/02/2023 Spot Bond					0.00000	100.23735				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP041 On 13/04/2021 Spot Bond					0.00000	100.77169				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP042 On 26/04/2021 Spot Bond					0.00000	100.67069				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP043 On 27/07/2023 Spot Bond					0.00000	100.59358				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP044 On 27/09/2021 Spot Bond					0.00000	101.19950				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP045 On 27/09/2023 Spot Bond					0.00000	101.19086				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2022 Spot Bond					0.00000	100.50659				0.00	0	210,000,00
Total MBP046 SPOT										0.00	0	210,000,00
Total For MBP046										0.00	0	210,000,00
MBP04 On 26/02/2024 Spot Bond					0.00000	100.19041				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.95821				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.97845				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.63060				0.00	340,000,000	910,000,00
Total MBP050 SPOT										0.00	340,000,000	910,000,00
Total For MBP050										0.00	340,000,000	910,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.11334				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			5.72500	99.96864	5.72500	99.92163				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.96000	7.96000	7.96000	113.10917				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.20000	107.13675	6.20000	107.08255				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	102.40081				0.00	0	10,000,00
Total MMIG06 SPOT										0.00	0	10,000,00
Total For MMIG06										0.00	0	10,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.44905				0.00	200,000,000	120,000,00
Total MMIG07 SPOT										0.00	200,000,000	120,000,00
Total For MMIG07										0.00	200,000,000	120,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	99.79476				0.00	40,000,000	140,000,00
Total MML01 SPOT										0.00	40,000,000	140,000,00

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 MML01										0.00	40,000,000	140,000,000
MML02 On 10/12/2026 Spot Bond			8.58000	105.56577	8.58000	105.49270				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.37522				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.83000	95.68738	8.83000	95.38048				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.90934				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.78000				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.95384				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.03293				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.55946				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.18688				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.43358				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.44982				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.90012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.04404				0.00	0	100,000,00
Total MTN17 SPOT										0.00	0	100,000,00
Total For MTN17										0.00	0	100,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.67764				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.05946				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.83845				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.62889				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.71209				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.53000	99.99228	8.53000	99.92308				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.76910				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.45870				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.28013				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2022 Spot Bond					0.00000	100.28013				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.29964				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.29957				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.95004				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.75778				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	101.27865				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.65533				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	105.63172				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.10793				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.43361				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.71047				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.96510				0.00	0	
Total N7E25 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 N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.42000	105.51778	6.42000	105.46254			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.00000	107.76486	7.00000	107.70342			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.46000	105.54924	9.46000	105.46842			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.69382			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.72293			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.59327			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.84229			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.62624			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK12 On 19/03/2021 Spot Bond			6.30000	99.93101	6.30000	104.56366			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	99.89732	9.38000	104.50201			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.56500	108.41560	6.56500	113.21651			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.45000	103.07515	5.45000	103.02969			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.86500	103.32784	5.86500	103.27835				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.83000	109.63112	6.83000	109.57012				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.35000	114.82333	7.35000	114.75505				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			6.39500	106.46984	6.39500	106.41461				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.34000	115.82809	7.34000	115.75929				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	101.09849				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.38000	112.44596	8.38000	112.36948				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.49000	110.46491	5.49000	110.41534				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.06500	117.61632	7.06500	117.54867				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.10500	117.85786	8.10500	117.78029				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.42313				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25/On 17/02/2023 Spot Bond			5.97500	5.97500	5.97500	109.11732				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I/On 12/02/2025 Spot Bond					0.00000	103.49769				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	29.69459	100.00000	29.49570				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I/On 22/04/2026 Spot Bond					0.00000	103.68035				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.29000	115.62820	8.29000	115.55039				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.89500	110.15937	5.89500	110.10635				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			7.45000	114.55107	7.45000	114.48164				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			6.35000	109.18490	6.35000	109.12836				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/On 09/11/2023 Spot Bond			6.02500	111.44375	6.02500	111.38894				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I/On 17/02/2023 Spot Bond					0.00000	101.97436				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I/On 10/05/2021 Spot Bond					0.00000	100.53823				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I/On 10/05/2023 Spot Bond					0.00000	102.15624				0.00	0	
Total NBK35B 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 NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	101.99152				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.98878				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.25500	10.25500	10.25500	70.15981				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.82019				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.66952				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.97277				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.31778				0.00	0	850,000,00
Total NBK45B SPOT										0.00	0	850,000,00
Total For NBK45B										0.00	0	850,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.39434				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.80087				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.49500				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.87710				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.48881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	100.66990				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	100.79353				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	100.00751				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	100.27010				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.68096				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.53565				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.63697				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.94103				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.55795				0.00	0	200,000,00
Total NBKB59 SPOT										0.00	0	200,000,00
Total For NBKB59										0.00	0	200,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.67550				0.00	1,000,000,000	500,000,00
Total NBKB60 SPOT										0.00	1,000,000,000	500,000,00
Total For NBKB60										0.00	1,000,000,000	500,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.22574				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	

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					0.00000	99.83892				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.42500	103.03212	9.42500	102.95351				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.84040				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.46000	102.50575	9.46000	102.42726				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.83892				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.83643				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.83346				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.59445				0.00	0	270,000,00
Total NEDT1A SPOT										0.00	0	270,000,00
Total For NEDT1A										0.00	0	270,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.13089				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.75845				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.94443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.25308				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.18470				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.46053				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.24104				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.45386				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.31003				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.72194				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.93606				0.00	0	2,700,000,00
Total NGL08 SPOT										0.00	0	2,700,000,00
Total For NGL08										0.00	0	2,700,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.56042				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.94694				0.00	200,000,000	400,000,00
Total NGLT1B SPOT										0.00	200,000,000	400,000,00
Total For NGLT1B										0.00	200,000,000	400,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.36244				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 15/01/2025 Spot Bond					0.00000	103.52717				0.00	0	150,000,00
Total NGT104 SPOT										0.00	0	150,000,00
Total For NGT104										0.00	0	150,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	101.08651				0.00	0	550,000,00
Total NGT105 SPOT										0.00	0	550,000,00
Total For NGT105										0.00	0	550,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	104.08367				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.19339				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	100.09044				0.00	0	200,000,00
Total NGT108 SPOT										0.00	0	200,000,00
Total For NGT108										0.00	0	200,000,00
NHM00 On 12/05/2021 Spot Bond			13.50000	104.50809	13.50000	104.39469				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.93974				0.00	0	30,000,00
Total NHM006 SPOT										0.00	0	30,000,00
Total For NHM006										0.00	0	30,000,00
NHM00 On 16/04/2022 Spot Bond					0.00000	101.08294				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.92137				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.33025				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.83626				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.44690				0.00	0	
Total NHM014 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 NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.94582				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.63524				0.00	0	10,000,000,00
Total NHM016 SPOT										0.00	0	10,000,000,00
Total For NHM016										0.00	0	10,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.29553				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.29151				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.30909				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.36000	5.36000	5.36000	201.03499				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.15000	4.15000	4.15000	190.29795				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.25500	3.25500	3.25500	144.40218				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	104.21653				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.13500	5.13500	5.13500	102.52540				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.36000	3.36000	3.36000	143.84402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			3.75000	3.75000	3.75000	141.79261				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.79500	3.79500	3.79500	194.56908				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.94000	192.90522	3.94000	192.81136				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.25000	101.06499	5.25000	101.00492				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	101.02449				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	102.39919				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.35150				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.19234				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.53456				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.64430				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN023 On 07/11/2025 Spot Bond					0.00000	100.83089				0.00	200,000,000	50,000,000
Total NN023 SPOT										0.00	200,000,000	50,000,000
Total For NN023										0.00	200,000,000	50,000,000
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.26551				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.51463				0.00	350,000,000	100,000,000
Total NN034 SPOT										0.00	350,000,000	100,000,000
Total For NN034										0.00	350,000,000	100,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	100.55042				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	126.02567				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.51426				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.28495				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.18320				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	142.48364				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.46290				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	142.27537				0.00	0	
Total NN048 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 NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	141.84541				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	130.39183				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.86556				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	95.20893				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.02587				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.95618				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.00001				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	93.78086				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	109.40000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	107.64000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	111.25000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	101.40813				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	107.74063				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 20/04/2021 Spot Bond					0.00000	100.60733				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.60693				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	108.22572				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 22/04/2021 Spot Bond					0.00000	100.57814				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.30109				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.03692				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	100.73078				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.41255				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF024 On 17/02/2026 Spot Bond					0.00000	87.88658				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 19/05/2021 Spot Bond					0.00000	100.28286				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	108.22572				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	124.36651				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.66884				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.19044				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.61312				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.27724				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.27780				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.26058				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.20499				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.02749				0.00	0	
Total NQ1B17 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 NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.29734				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.28505				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.22679				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.11023				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.23406				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.07000	112.37981	7.07000	112.31513				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.00000	195.92858	3.00000	195.84816				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.70000	117.12377	9.70000	117.03238				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.64724	100.00000	15.54302				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	101.56749				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.40548				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.06596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.36915				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.68254				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.99999				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.06121				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	100.02810				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.77208				0.00	0	22,300,000,00
Total NTC32 SPOT										0.00	0	22,300,000,00
Total For NTC32										0.00	0	22,300,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.90604				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.24000	103.82618	6.24000	103.77332				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.64000	111.15082	7.64000	111.08177				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML09 On 14/09/2022 Spot Bond			6.43000	106.31418	6.43000	106.25874				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.96500	112.61824	7.96500	112.54577				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	98.65023				0.00	300,000,000	200,000,00
Total OML11 SPOT										0.00	300,000,000	200,000,00
Total For OML11										0.00	300,000,000	200,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.50973				0.00	0	55,100,00
Total OML12 SPOT										0.00	0	55,100,00
Total For OML12										0.00	0	55,100,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.03611				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.02753				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.21588				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.91518				0.00	820,000,000	810,000,00
Total PMM53 SPOT										0.00	820,000,000	810,000,00
Total For PMM53										0.00	820,000,000	810,000,00
PMM54 On 07/05/2021 Spot Bond					0.00000	100.47103				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.20829				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.27691				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.31104				0.00	0	
Total PRE2B1 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 PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.31591				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.32078				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.56500	115.91745	7.68000	115.27370			301,847,487,770,000.00	2,683,654,658,000	1,128,583,215,80	
Total R186 SPOT									1,847,487,770,000.00	683,654,658,000	128,583,215,80	
Total For R186									1,847,487,770,000.00	683,654,658,000	128,583,215,80	
R197 On 07/12/2023 Spot Bond			1.80000	316.77977	1.80000	316.68069			347,615,165,160,000.00	193,119,536,200	180,237,785,90	
Total R197 SPOT									17,615,165,160,000.00	193,119,536,200	180,237,785,90	
Total For R197									17,615,165,160,000.00	193,119,536,200	180,237,785,90	
R202 On 07/12/2033 Spot Bond			4.28000	223.76552	4.36000	221.87317			150,436,436,000,000.00	35,148,700,000	231,728,326,00	
Total R202 SPOT									50,436,436,000,000.00	35,148,700,000	231,728,326,00	
Total For R202									50,436,436,000,000.00	35,148,700,000	231,728,326,00	
R2023 On 28/02/2023 Spot Bond			5.40000	104.62609	5.40000	104.58065			171,969,400,480,000.00	957,772,111,200	379,693,098,20	
Total R2023 SPOT									1,969,400,480,000.00	957,772,111,200	379,693,098,20	
Total For R2023									1,969,400,480,000.00	957,772,111,200	379,693,098,20	
R2030 On 31/01/2030 Spot Bond			9.48000	92.17988	9.48000	92.10915			774,269,171,300,000.00	2,085,893,372,500	1,614,063,457,70	
Total R2030 SPOT									4,269,171,300,000.00	085,893,372,500	614,063,457,70	
Total For R2030									4,269,171,300,000.00	085,893,372,500	614,063,457,70	
R2032 On 31/03/2032 Spot Bond			10.16000	91.24715	10.16000	91.17266			986,619,633,544,000.00	589,234,215,900	1,187,932,202,80	
Total R2032 SPOT									16,619,633,544,000.00	589,234,215,900	187,932,202,80	
Total For R2032									16,619,633,544,000.00	589,234,215,900	187,932,202,80	
R2035 On 28/02/2035 Spot Bond			10.86500	86.21959	10.86500	86.14525			046,410,123,009,500.00	372,426,150,300	1,670,247,541,60	
Total R2035 SPOT									16,410,123,009,500.00	372,426,150,300	670,247,541,60	
Total For R2035									16,410,123,009,500.00	372,426,150,300	670,247,541,60	
R2037 On 31/01/2037 Spot Bond			11.09500	81.80972	11.09500	81.73655			425,634,987,535,500.00	759,408,290,900	1,645,912,169,00	
Total R2037 SPOT									15,634,987,535,500.00	759,408,290,900	645,912,169,00	
Total For R2037									15,634,987,535,500.00	759,408,290,900	645,912,169,00	
R2040 On 31/01/2040 Spot Bond			11.22500	83.74621	11.22500	83.67045			875,953,331,485,000.00	345,296,510,600	1,510,867,398,80	
Total R2040 SPOT									5,953,331,485,000.00	345,296,510,600	510,867,398,80	
Total For R2040									5,953,331,485,000.00	345,296,510,600	510,867,398,80	
R2044 On 31/01/2044 Spot Bond			11.30500	80.24232	11.30500	80.16922			172,389,465,284,000.00	545,987,568,800	975,591,041,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R2044 SPOT									2,389,465,284,000.00	545,987,568,800	375,591,041,900
Total For R2044									2,389,465,284,000.00	545,987,568,800	375,591,041,900
R2048 On 28/02/2048 Spot Bond			11.22500	79.45942	11.22500	79.38870			544,125,821,100,000.00	1,384,777,356,000	1,902,173,617,600
Total R2048 SPOT									14,125,821,100,000.00	384,777,356,000	302,173,617,600
Total For R2048									14,125,821,100,000.00	384,777,356,000	302,173,617,600
R208 On 31/03/2021 Spot Bond			3.55000	103.21438	3.55000	103.18432			0.00	0	665,204,500,000
Total R208 SPOT									0.00	0	665,204,500,000
Total For R208									0.00	0	665,204,500,000
R209 On 31/03/2036 Spot Bond			10.75000	69.64639	10.79500	69.33826			814,423,258,350,000.00	726,923,093,800	871,466,088,800
Total R209 SPOT									14,423,258,350,000.00	726,923,093,800	371,466,088,800
Total For R209									14,423,258,350,000.00	726,923,093,800	371,466,088,800
R210 On 31/03/2028 Spot Bond			3.52000	198.04314	3.44000	198.95070			219,595,904,000,000.00	62,385,200,000	140,788,889,700
Total R210 SPOT									19,595,904,000,000.00	62,385,200,000	140,788,889,700
Total For R210									19,595,904,000,000.00	62,385,200,000	140,788,889,700
R212 On 31/01/2022 Spot Bond			1.13000	170.20327	1.13000	170.15927			437,133,042,000.00	386,843,400	67,978,000,000
Total R212 SPOT									437,133,042,000.00	386,843,400	67,978,000,000
Total For R212									437,133,042,000.00	386,843,400	67,978,000,000
R213 On 28/02/2031 Spot Bond			9.74000	83.05835	9.77500	82.79983			342,064,007,750,000.00	137,788,912,500	740,794,004,700
Total R213 SPOT									12,064,007,750,000.00	137,788,912,500	740,794,004,700
Total For R213									12,064,007,750,000.00	137,788,912,500	740,794,004,700
R214 On 28/02/2041 Spot Bond			11.18000	63.17120	11.18000	63.11521			413,094,703,812,000.00	215,840,313,400	609,786,282,200
Total R214 SPOT									13,094,703,812,000.00	215,840,313,400	609,786,282,200
Total For R214									13,094,703,812,000.00	215,840,313,400	609,786,282,200
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.47253			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.15353			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.99915			0.00	40,000,000	40,000,000
Total RDFB11 SPOT									0.00	40,000,000	40,000,000
Total For RDFB11									0.00	40,000,000	40,000,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.95781			0.00	0	1,000,000,000
Total RDFB12 SPOT									0.00	0	1,000,000,000
Total For RDFB12									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.51099				0.00	500,000,000	200,000,000
Total RDFB14 SPOT										0.00	500,000,000	200,000,000
Total For RDFB14										0.00	500,000,000	200,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.33549				0.00	1,000,000,000	500,000,000
Total RDFB15 SPOT										0.00	1,000,000,000	500,000,000
Total For RDFB15										0.00	1,000,000,000	500,000,000
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.60294				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.14039				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.99689				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.76989				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.85215				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.84469				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.07126				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	97.73287				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.54557				0.00	0	
Total RDFB24 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 RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.32938			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.01418			0.00	0	
Total RDFC51 SPOT									0.00	0	
Total For RDFC51									0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.40667			0.00	0	
Total RED121 SPOT									0.00	0	
Total For RED121									0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	99.91364			0.00	0	
Total RED141 SPOT									0.00	0	
Total For RED141									0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	99.92713			0.00	0	
Total RED142 SPOT									0.00	0	
Total For RED142									0.00	0	
RED14 On 17/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		720,000,000,000.00	7,200,000,000	3,600,000,000	
Total RED143 SPOT								720,000,000,000.00	7,200,000,000	3,600,000,000	
Total For RED143								720,000,000,000.00	7,200,000,000	3,600,000,000	
RED15 On 31/01/2028 Spot Bond					0.00000	100.72762			0.00	680,000,000	280,000,000
Total RED151 SPOT									0.00	680,000,000	280,000,000
Total For RED151									0.00	680,000,000	280,000,000
RED16 On 07/12/2021 Spot Bond					0.00000	100.10031			0.00	0	
Total RED161 SPOT									0.00	0	
Total For RED161									0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	99.91455			0.00	0	
Total RED301 SPOT									0.00	0	
Total For RED301									0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.97226			0.00	0	
Total RED402 SPOT									0.00	0	
Total For RED402									0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.16498			0.00	0	
Total RED501 SPOT									0.00	0	
Total For RED501									0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.54762			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.24644				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.47936				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.67339				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.32380				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.86185				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.79178				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.83838				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.78230				0.00	800,000,000	800,000,000
Total RES50 SPOT										0.00	800,000,000	800,000,000
Total For RES50										0.00	800,000,000	800,000,000
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			5.77500	104.37398	5.77500	104.32475				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.05000	108.49298	7.05000	108.43104				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RW28 On 10/12/2028 Spot Bond			11.64500	95.62223	11.64500	95.53307				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.65000	110.18652	5.65000	110.13566				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.15644				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			6.47000	105.35928	6.47000	105.30369				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.55280				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.55281				0.00	3,600,000,000	1,800,000,000
Total SBS18 SPOT										0.00	3,600,000,000	1,800,000,000
Total For SBS18										0.00	3,600,000,000	1,800,000,000
SBS19 On 23/06/2021 Spot Bond			5.19000	103.61665	5.19000	103.57309				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.36000	114.70445	7.36000	114.63577				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.52300				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.03000	111.51987	6.03000	111.46498				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.45500	105.63530	7.45500	105.57125				0.00	0	
Total SBS3 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 SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.82500	112.01462	7.82500	111.94379				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.55000	110.86606	6.55000	110.80685				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.81000	108.76916	6.81000	108.70882				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.89500	106.11784	8.89500	106.04134				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.51000	105.49103	4.51000	105.45204				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.30000	110.72186	5.30000	110.67388				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.11000	117.39213	7.11000	117.32418				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.96500	118.19165	7.96500	118.11518				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.44000	110.20480	5.44000	110.15579				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.89130				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.25804				0.00	0	338,500,00
Total SBS49 SPOT										0.00	0	338,500,00
Total For SBS49										0.00	0	338,500,00
SBS50 On 31/01/2022 Spot Bond			4.74000	105.13595	4.74000	105.09514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.18500	6.18500	6.18500	110.43492				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.27747				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.98114				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.91406				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.01500	106.96351	5.01500	106.91985				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.76745				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.26987				0.00	0	1,000,000,00
Total SBS58 SPOT										0.00	0	1,000,000,00
Total For SBS58										0.00	0	1,000,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	101.39881				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.18136				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.17998				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.23225				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS65 On 15/05/2024 Spot Bond					0.00000	101.02908				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.41404				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.03945				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.52922				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.15079				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.22000	313.44145	2.22000	313.33268				0.00	0	100,000,00
Total SBSI11 SPOT										0.00	0	100,000,00
Total For SBSI11										0.00	0	100,000,00
SBSI14 On 07/12/2033 Spot Bond			5.41000	5.41000	5.41000	200.05692				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.94528				0.00	0	1,200,000,00
Total SBT101 SPOT										0.00	0	1,200,000,00
Total For SBT101										0.00	0	1,200,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	105.50092				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.82808				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.02274				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.52919				0.00	0	
Total SBT201 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 SBT201									0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.27489			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.50000	109.89425	7.50000	109.82759			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.88834			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	99.55605			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.42168			0.00	200,000,000	200,000,000
Total SBT207 SPOT									0.00	200,000,000	200,000,000
Total For SBT207									0.00	200,000,000	200,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	100.31114			0.00	0	
Total SBT208 SPOT									0.00	0	
Total For SBT208									0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.50986			0.00	0	
Total SGI005 SPOT									0.00	0	
Total For SGI005									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.04748			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	100.69650			0.00	0	
Total SLI4 SPOT									0.00	0	
Total For SLI4									0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.39392			0.00	0	
Total SLRA2 SPOT									0.00	0	
Total For SLRA2									0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.37834			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.56629				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.39190				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.41086				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.41563				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.38178				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.41563				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.47317				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.45627				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.68211				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.42918				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.11986				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT03 On 12/04/2023 Spot Bond			7.20000	113.63810	7.20000	113.57187				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.70349				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.17333				0.00	0	100,000,00
Total SNT05 SPOT										0.00	0	100,000,00
Total For SNT05										0.00	0	100,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.17569				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.38197				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.85170				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.25850				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.26800				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.19698				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	99.95834				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.00692				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.21184				0.00	900,000,000	500,000,00
Total SPG007 SPOT										0.00	900,000,000	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 For SPG007										0.00	900,000,000	500,000,000
SPG007 On 15/10/2022 Spot Bond					0.00000	100.92060				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.90831				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.23314				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.14730				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.00902				0.00	920,000,000	2,400,000,000
Total SSA07 SPOT										0.00	920,000,000	2,400,000,000
Total For SSA07										0.00	920,000,000	2,400,000,000
SSN004 On 31/03/2021 Spot Bond			6.06500	103.10089	6.06500	103.04966				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			6.06500	103.10089	6.06500	103.04966				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.91500	3.91500	3.91500	140.93492				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.65500	115.46938	7.65500	115.39792				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.26500	85.75218	9.26500	85.68890				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	96.92990				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN037 On 01/06/2021 Spot Bond					0.00000	100.18925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04(On 13/10/2023 Spot Bond					0.00000	100.87767				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			6.80000	111.08460	6.80000	111.02339				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			5.08500	103.25506	5.08500	103.19505				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.08213				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.64456				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.49690				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			2.83000	2.83000	2.83000	308.54806				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.68279				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.55819				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	100.85005				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06 On 31/03/2028 Spot Bond			4.66000	4.66000	4.66000	184.34930				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.30000	3.30000	3.30000	144.16267				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.28500	5.28500	5.28500	100.54757				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.54000	4.54000	4.54000	100.23163				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.62000	4.62000	4.62000	184.80803				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.17373				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.17045				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.16231				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	99.95681				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	99.95795				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.89928				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.89828				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	90.17900				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.17840				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.54262				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.23500	5.23500	5.23500	203.50577				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.99015				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.54555				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.52981				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.14262				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.18982				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.06325				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.14500	88.56866	10.14500	88.49605				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.14739				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	101.50443				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.10242				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN103 On 31/03/2028 Spot Bond			4.66500	89.27365	4.66500	184.29204				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.41500	83.35733	5.41500	199.95942				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.48849				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.42531				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 11/05/2021 Spot Bond					0.00000	100.36991				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN108 On 11/05/2021 Spot Bond					0.00000	100.36991				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SSN11(On 17/05/2021 Spot Bond					0.00000	100.29620			0.00	0	
Total SSN110 SPOT									0.00	0	
Total For SSN110									0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.25000	106.89191	8.25000	106.82072			0.00	0	
Total SZ25 SPOT									0.00	0	
Total For SZ25									0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.27407			0.00	0	
Total T14A11 SPOT									0.00	0	
Total For T14A11									0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.52000	105.95865	4.52000	105.91940		72,681,600,000,000.00	16,080,000,000	4,520,000,00	
Total T14A12 SPOT								'2,681,600,000,000.00	16,080,000,000	4,520,000,00	
Total For T14A12								'2,681,600,000,000.00	16,080,000,000	4,520,000,00	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.13994			0.00	0	
Total T14A13 SPOT									0.00	0	
Total For T14A13									0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.23500			0.00	0	
Total T16OM2 SPOT									0.00	0	
Total For T16OM2									0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.22524			0.00	0	
Total T16OM3 SPOT									0.00	0	
Total For T16OM3									0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.64770			0.00	0	
Total TFS142 SPOT									0.00	0	
Total For TFS142									0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.60196			0.00	0	
Total TFS145 SPOT									0.00	0	
Total For TFS145									0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.30014			0.00	0	
Total TFS148 SPOT									0.00	0	
Total For TFS148									0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.52966			0.00	0	
Total TFS149 SPOT									0.00	0	
Total For TFS149									0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.85662			0.00	0	
Total TFS153 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 TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.80719				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.04900				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.86157				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.94513				0.00	26,130,000,000	8,910,000,00
Total TFS157 SPOT										0.00	26,130,000,000	8,910,000,00
Total For TFS157										0.00	26,130,000,000	8,910,000,00
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.75903				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.41732				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.46785				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.71567				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.80305				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.30419				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.54718				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.73009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.28090				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.79500	106.01309	5.79500	105.96291			10,431,000,000,000.00	1,800,000,000	450,000,00	
Total TH14A4 SPOT									10,431,000,000,000.00	1,800,000,000	450,000,00	
Total For TH14A4									10,431,000,000,000.00	1,800,000,000	450,000,00	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.72779				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			5.95500	105.17491	5.95500	105.12377			8,098,800,000,000.00	1,360,000,000	340,000,00	
Total TH14A8 SPOT									8,098,800,000,000.00	1,360,000,000	340,000,00	
Total For TH14A8									8,098,800,000,000.00	1,360,000,000	340,000,00	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.31064				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.43208				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.29017				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.67438				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.73309				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.31940				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14D On 21/11/2021 Spot Bond					0.00000	100.48059				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.33817				0.00	0	10,000,00
Total TH14D2 SPOT										0.00	0	10,000,00
Total For TH14D2										0.00	0	10,000,00
TH14D On 21/11/2021 Spot Bond					0.00000	101.12904				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.25802				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	102.98315				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.15878				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.25753				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.24678				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.27999				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.59730				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.67374				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.30293				0.00	0	
Total TH15C1 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 TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.77651				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.29122				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.61671				0.00	0	10,000,00
Total TH15D1 SPOT										0.00	0	10,000,00
Total For TH15D1										0.00	0	10,000,00
TH15D: On 21/11/2022 Spot Bond					0.00000	100.81096				0.00	0	10,000,00
Total TH15D2 SPOT										0.00	0	10,000,00
Total For TH15D2										0.00	0	10,000,00
TH15D: On 21/11/2022 Spot Bond					0.00000	100.39497				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.25019				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.25948				0.00	820,000,000	810,000,00
Total TH16A2 SPOT										0.00	820,000,000	810,000,00
Total For TH16A2										0.00	820,000,000	810,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	100.50660	8.49000	100.43737				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.26142				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.26192				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.24970				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.26045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	100.34571	5.76000	100.29850				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.27120				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.28877				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.28975				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.28633				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.30974				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.30341				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.39105				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.43234				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	100.40806				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.87672				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL24 On 05/09/2022 Spot Bond			6.54000	103.69867	6.54000	103.64428			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.70000	105.88202	7.70000	105.81682			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.05505			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.06323			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.13000	107.55493	8.13000	107.48432			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.38270			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.90904			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.15787			0.00	0	800,000,00
Total TL31 SPOT									0.00	0	800,000,00
Total For TL31									0.00	0	800,000,00
TL32 On 09/02/2027 Spot Bond					0.00000	100.46006			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.39000	111.88346	7.39000	111.81619		35,472,000,000.00		4,800,000	5,986,973,90
Total TN23 SPOT								35,472,000,000.00		4,800,000	5,986,973,90
Total For TN23								35,472,000,000.00		4,800,000	5,986,973,90
TN23/R On 06/11/2023 Spot Bond			100.00000	24.87355	100.00000	24.70695			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.10000	102.05081	9.10000	101.97558		145,600,000,000,000.00		16,000,000,000	7,500,409,10
Total TN25 SPOT								15,600,000,000,000.00		16,000,000,000	7,500,409,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN25									15,600,000,000,000.00	16,000,000,000	7,500,409,10
TN25/R On 19/08/2025 Spot Bond			100.00000	12.50888	100.00000	12.42509			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.46000	100.22918	9.46000	100.15243			188,254,000,000,000.00	19,900,000,000	10,472,864,20
Total TN27 SPOT									18,254,000,000,000.00	19,900,000,000	10,472,864,20
Total For TN27									18,254,000,000,000.00	19,900,000,000	10,472,864,20
TN27/R On 14/11/2027 Spot Bond			100.00000	12.08023	100.00000	11.99932			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.11000	100.97254	11.11000	100.88260			0.00	0	1,200,000,00
Total TN30 SPOT									0.00	0	1,200,000,00
Total For TN30									0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	121.01371	8.00000	120.93550			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.55000	91.59943	12.55000	91.50759			37,650,000,000,000.00	3,000,000,000	2,070,000,00
Total TN40 SPOT									17,650,000,000,000.00	3,000,000,000	2,070,000,00
Total For TN40									17,650,000,000,000.00	3,000,000,000	2,070,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.61990	10.75000	104.52965			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.18290			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.51000	106.92031	6.51000	106.86355			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.36350			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.47766			0.00	0	30,000,00
Total TRA3B1 SPOT									0.00	0	30,000,00
Total For TRA3B1									0.00	0	30,000,00
TRA3B On 14/11/2022 Spot Bond					0.00000	99.40365			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.55608				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.87274				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.80000	110.50436	6.80000	110.44348				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.82866				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.87274				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.61101	8.62000	103.53896				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.07351				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.92067				0.00	0	30,000,00
Total TRA4B2 SPOT										0.00	0	30,000,00
Total For TRA4B2										0.00	0	30,000,00
TSP24 On 18/03/2021 Spot Bond					0.00000	99.88965				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	99.52355				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	99.35828				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP248 On 21/07/2021 Spot Bond					0.00000	98.30961				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP249 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	
TSP250 On 06/09/2021 Spot Bond					0.00000	97.82450				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	97.90802				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	99.69856				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	99.29217				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.20237				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.02912				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP256 On 14/02/2022 Spot Bond					0.00000	95.62562				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total TSP257 SPOT									10,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For TSP257									10,000,000,000,000.00	100,000,000,000	50,000,000,000	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.63776				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.82610				0.00	0	15,000,000
Total TU1B11 SPOT										0.00	0	15,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TU1B11									0.00	0	15,000,00
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.71264			0.00	0	15,000,00
Total TU1D11 SPOT									0.00	0	15,000,00
Total For TU1D11									0.00	0	15,000,00
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.82905			0.00	0	
Total TUHF02 SPOT									0.00	0	
Total For TUHF02									0.00	0	
TWC35 On 11/03/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total TWC358 SPOT									0.00	0	
Total For TWC358									0.00	0	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.98978			0.00	0	
Total TWC359 SPOT									0.00	0	
Total For TWC359									0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.65660			0.00	0	
Total TWC360 SPOT									0.00	0	
Total For TWC360									0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.57585			0.00	0	
Total TWC361 SPOT									0.00	0	
Total For TWC361									0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.49833			0.00	0	
Total TWC362 SPOT									0.00	0	
Total For TWC362									0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.46741			0.00	0	
Total TWC363 SPOT									0.00	0	
Total For TWC363									0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.34499			0.00	0	
Total TWC364 SPOT									0.00	0	
Total For TWC364									0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.26578			0.00	0	
Total TWC365 SPOT									0.00	0	
Total For TWC365									0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.15580			0.00	0	
Total TWC366 SPOT									0.00	0	
Total For TWC366									0.00	0	
TWC36 On 10/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		290,000,000,000,000.00	32,900,000,000	33,100,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC367 SPOT										10,000,000,000,000.00	32,900,000,000	33,100,000,000
Total For TWC367										10,000,000,000,000.00	32,900,000,000	33,100,000,000
UG26 On 09/03/2026 Spot Bond			9.83000	105.90331	9.83000	105.82050				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.91164				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.72587				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.58563				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.16899				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.25064				0.00	2,700,000,000	1,200,000,000
Total VKE14 SPOT										0.00	2,700,000,000	1,200,000,000
Total For VKE14										0.00	2,700,000,000	1,200,000,000
VKE15 On 14/02/2023 Spot Bond					0.00000	100.35624				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.36976				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.25957				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.05600				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			5.22500	103.40462	5.22500	103.36069				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
WSP5/f On 28/05/2021 Spot Bond			100.00000	86.88497	100.00000	86.29525			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.20e+017	270,208,294,600	314,937,324,50
Total for SPOT :									1.20e+017	270,208,294,600	314,937,324,50
Total Futures									1.20e+017	270,208,295,266	314,938,390,45
Total Options									9 135 249.40	5,510	144,63
Grand Total:									1.20e+017	270,208,300,776	314,938,535,13