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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/03/2021

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			12.08505	72.11065	12.00134	72.52829			0.00	0	35
ES33	On	05/08/2021	Bond Future			12.36524	72.89171	12.27774	73.31416			0.00	0	
ES33	On	04/11/2021	Bond Future			12.64758	69.93341	12.55617	70.36077			0.00	0	
ES33	On	03/02/2022	Bond Future			12.95239	70.73184	12.85671	71.16421			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.57907	70.44941	12.49012	70.93723			0.00	0	4,71
ES42	On	05/08/2021	Bond Future			12.84615	71.21294	12.75295	71.70636			0.00	0	
ES42	On	04/11/2021	Bond Future			13.11791	67.75324	13.02018	68.25242			0.00	0	
ES42	On	03/02/2022	Bond Future			13.40134	68.52719	13.29884	69.03219			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	06/05/2021	Bond Future			150.82976	150.82976	151.07766	151.07766			3,921,573.76	26	8,11
I2025	On	05/08/2021	Bond Future			150.93311	150.93311	151.18428	151.18428			0.00	0	
I2025	On	04/11/2021	Bond Future			152.62422	152.62422	152.87868	152.87868			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/02/2022	Bond Future			152.80795	152.80795	153.06545	153.06545			0.00	0	
Total I2025 Future												3,921,573.76	26	8,17
Total For I2025												3,921,573.76	26	8,17
I2029	On	06/05/2021	Bond Future			108.83075	108.83075	107.71924	107.71924			3,917,907.00	36	2,96
I2029	On	05/08/2021	Bond Future			110.00948	110.00948	108.88638	108.88638			0.00	0	
I2029	On	04/11/2021	Bond Future			110.09158	110.09158	108.95623	108.95623			0.00	0	
I2029	On	03/02/2022	Bond Future			111.34765	111.34765	110.19949	110.19949			0.00	0	
Total I2029 Future												3,917,907.00	36	2,96
Total For I2029												3,917,907.00	36	2,96
I2033	On	06/05/2021	Bond Future			103.94412	103.94412	104.15381	104.15381			0.00	0	9,71
I2033	On	05/08/2021	Bond Future			105.06998	105.06998	105.28235	105.28235			0.00	0	
I2033	On	04/11/2021	Bond Future			105.02248	105.02248	105.23758	105.23758			0.00	0	
I2033	On	03/02/2022	Bond Future			106.22070	106.22070	106.43836	106.43836			0.00	0	
Total I2033 Future												0.00	0	9,77
Total For I2033												0.00	0	9,77
I2038	On	06/05/2021	Bond Future			115.46995	115.46995	115.46268	115.46268			0.00	0	7,96
I2038	On	05/08/2021	Bond Future			114.99886	114.99886	114.99210	114.99210			0.00	0	
I2038	On	04/11/2021	Bond Future			116.28759	116.28759	116.28105	116.28105			0.00	0	
I2038	On	03/02/2022	Bond Future			115.86220	115.86220	115.85571	115.85571			0.00	0	
Total I2038 Future												0.00	0	7,96
Total For I2038												0.00	0	7,96
I2046	On	06/05/2021	Bond Future			106.35776	106.35776	103.38909	103.38909			0.00	0	15,05
I2046	On	05/08/2021	Bond Future			107.50977	107.50977	104.50942	104.50942			0.00	0	
I2046	On	04/11/2021	Bond Future			106.90681	106.90681	103.87320	103.87320			0.00	0	
I2046	On	03/02/2022	Bond Future			108.12662	108.12662	105.05847	105.05847			0.00	0	
Total I2046 Future												0.00	0	15,05
Total For I2046												0.00	0	15,05
I2050	On	06/05/2021	Bond Future			110.04445	110.04445	109.83118	109.83118			0.00	0	10,95
I2050	On	05/08/2021	Bond Future			109.30887	109.30887	109.09390	109.09390			0.00	0	
I2050	On	04/11/2021	Bond Future			110.53392	110.53392	110.31667	110.31667			0.00	0	
I2050	On	03/02/2022	Bond Future			109.84749	109.84749	109.62778	109.62778			0.00	0	
Total I2050 Future												0.00	0	10,95
Total For I2050												0.00	0	10,95
R186	On	06/05/2021	Bond Future			7.61646	117.02279	7.54675	117.36213		8.68	241,769,084.14	2,066	107,31
R186	On	05/08/2021	Bond Future			7.82363	112.98086	7.74943	113.32424		8.23	0.00	0	
R186	On	04/11/2021	Bond Future			8.03050	114.22065	7.95148	114.56813		7.49	0.00	0	
R186	On	03/02/2022	Bond Future			8.26092	110.21629	8.17653	110.56782		6.84	0.00	0	

Contract 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												241,769,084.14	2,066	107,31
R186	On	06/05/2021	Bond Future	10.77	Call			14,434.55000	14.43455	14,095,220	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.01000	0.00001	0,020	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			14,475.58000	14.47558	14,136,250	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.01000	0.00001	0,020	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,393.51000	14.39351	14,054,170	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.02000	0.00002	0,020	9.29	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			1,273.25000	1.27325	1,421,110	8.72	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,532.58000	1.53258	1,341,100	8.72	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			871.48000	0.87148	737,370	8.63	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			2,082.99000	2.08299	2,288,220	8.63	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			4,827.21000	4.82721	4,563,020	8.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			880.56000	0.88056	959,750	8.71	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,861.78000	4.86178	4,596,840	8.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			870.83000	0.87083	949,270	8.72	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,792.91000	4.79291	4,529,490	8.70	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			890.60000	0.89060	970,560	8.70	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,005.71000	3.00571	2,813,000	7.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,397.49000	2.39749	2,552,260	7.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,029.76000	3.02976	2,836,160	7.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			2,377.80000	2.37780	2,531,680	7.52	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,053.92000	3.05392	2,859,420	7.53	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			2,358.23000	2.35823	2,511,210	7.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			5,009.39000	5.00939	5,255,310	6.49	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,242.81000	1.24281	1,136,370	6.50	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,979.46000	4.97946	5,224,550	6.50	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,216.03000	1.21603	1,111,220	6.49	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			5,039.79000	5.03979	5,286,510	6.49	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,229.19000	1.22919	1,123,580	6.49	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												241,769,084.14	2,066	132,48
R197	On	06/05/2021	Bond Future			320.73413	320.73413	321.13801	321.13801			0.00	0	2,98
R197	On	05/08/2021	Bond Future			316.20559	316.20559	316.61515	316.61515			0.00	0	
R197	On	04/11/2021	Bond Future			319.74898	319.74898	320.16406	320.16406			0.00	0	
R197	On	03/02/2022	Bond Future			315.29858	315.29858	315.71874	315.71874			0.00	0	
Total R197 Future												0.00	0	2,98
Total For R197												0.00	0	2,98
R202	On	06/05/2021	Bond Future			232.45215	232.45215	231.74387	231.74387			0.00	0	9,28
R202	On	05/08/2021	Bond Future			230.71937	230.71937	230.00435	230.00435			0.00	0	

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	04/11/2021	Bond Future			233.30446	233.30446	232.58203	232.58203			0.00	0	
R202	On	03/02/2022	Bond Future			231.66464	231.66464	230.93432	230.93432			0.00	0	
Total R202 Future												0.00	0	9,28
Total For R202												0.00	0	9,28
R2023	On	06/05/2021	Bond Future			5.44165	105.42057	5.47058	105.37018		1.85	1,792,149.69	17	40,64
R2023	On	05/08/2021	Bond Future			5.64727	106.53608	5.68094	106.48560		1.78	0.00	0	
R2023	On	04/11/2021	Bond Future			5.88591	103.79711	5.92610	103.74638		1.78	0.00	0	
R2023	On	03/02/2022	Bond Future			6.24286	104.95732	6.29311	104.90616		1.69	0.00	0	
Total R2023 Future												1,792,149.69	17	40,64
R2023	On	06/05/2021	Bond Future	7.57	Call			3,572.65000	3.57265	3,623,040	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			3,589.28000	3.58928	3,639,670	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,556.02000	3.55602	3,606,410	2.40	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.40	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			735.65000	0.73565	698,880	1.53	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			166.16000	0.16616	179,290	1.52	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			754.37000	0.75437	717,020	1.52	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			171.86000	0.17186	185,270	1.53	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			744.96000	0.74496	707,890	1.53	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			177.65000	0.17765	191,360	1.53	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			64.39000	0.06439	70,260	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,344.90000	1.34490	1,300,040	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			61.39000	0.06139	67,040	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,367.58000	1.36758	1,322,500	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			62.87000	0.06287	68,630	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,356.22000	1.35622	1,311,250	1.33	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,425.57000	1.42557	1,384,380	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			171.45000	0.17145	181,520	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,417.28000	1.41728	1,376,190	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			167.31000	0.16731	177,190	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,433.87000	1.43387	1,392,590	1.53	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			169.37000	0.16937	179,340	1.53	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												1,792,149.69	17	40,64
R2030	On	06/05/2021	Bond Future			9.61137	92.81318	9.53220	93.24675		14.92	48,541,293.14	523	114,88
R2030	On	05/08/2021	Bond Future			9.84623	89.79032	9.76323	90.22888		14.38	0.00	0	
R2030	On	04/11/2021	Bond Future			10.07015	90.77607	9.98332	91.21970		13.17	0.00	0	
R2030	On	03/02/2022	Bond Future			10.31556	87.78690	10.22451	88.23560		11.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Future												48,541,293.14	523	114,85
R2030	On	06/05/2021	Bond Future	11.70	Call			10,980.40000	10.98040	10,550,090	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			19.46000	0.01946	22,720	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			20.05000	0.02005	23,400	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			687.01000	0.68701	567,620	14.54	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			3,959.19000	3.95919	4,273,370	14.54	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			6,909.12000	6.90912	7,303,720	14.29	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			164.74000	0.16474	125,770	14.29	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			4,357.65000	4.35765	4,687,650	14.48	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			566.17000	0.56617	462,600	14.48	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			617.82000	0.61782	507,340	14.51	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			4,178.05000	4.17805	4,501,140	14.51	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			761.52000	0.76152	632,930	14.58	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			3,746.79000	3.74679	4,051,770	14.58	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,218.44000	1.21844	1,040,640	14.76	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			2,785.88000	2.78588	3,041,650	14.76	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,441.09000	1.44109	1,242,810	14.82	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			2,449.14000	2.44914	2,684,430	14.82	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			4,776.04000	4.77604	5,120,790	14.41	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			461.58000	0.46158	372,760	14.41	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,716.31000	2.71631	2,968,010	14.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,261.10000	1.26110	1,079,230	14.77	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			7,521.19000	7.52119	7,109,400	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			146.70000	0.14670	168,480	16.07	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			3,158.09000	3.15809	2,850,260	15.29	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,059.67000	1.05967	1,185,410	15.29	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,155.91000	1.15591	984,220	14.74	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,892.03000	2.89203	3,153,910	14.74	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			9,182.26000	9.18226	9,601,170	14.29	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			52.35000	0.05235	37,690	14.29	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			6,570.90000	6.57090	6,171,070	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			238.26000	0.23826	272,000	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			3,607.80000	3.60780	3,281,100	15.44	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			11,026.27000	11.02627	10,595,860	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			18.89000	0.01889	22,050	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			10,934.51000	10.93451	10,504,290	16.07	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			872.78000	0.87278	979,650	15.44	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			3,149.63000	3.14963	3,425,590	14.69	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			1,018.39000	1.01839	860,780	14.69	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2030	On	05/08/2021	Bond Future	7.70	Put			12.098.48000	12.09848	12,501,670	13.83		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			11,622.72000	11.62272	11,211,620	15.48		0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			3,171.76000	3.17176	3,378,200	14.38		0.00	0	4;
R2030	On	05/08/2021	Bond Future	10.30	Call			4,778.35000	4.77835	4,485,000	14.87		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			1,990.45000	1.99045	2,135,660	14.87		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			6,535.29000	6.53529	6,856,460	13.84		0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,123.10000	1.12310	1,005,710	13.84		0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Call			5,158.58000	5.15858	4,854,480	15.02		0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			250.82000	0.25082	215,450	13.83		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			5,825.30000	5.82530	6,127,730	13.92		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,378.23000	1.37823	1,242,100	13.92		0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			4,038.73000	4.03873	4,281,460	14.21		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,358.49000	2.35849	2,162,660	14.21		0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put			1,813.24000	1.81324	1,947,700	15.02		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			268.99000	0.26899	296,450	15.48		0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call			5,193.69000	5.19369	4,888,640	15.03		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			1,797.90000	1.79790	1,931,410	15.03		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			5,228.87000	5.22887	4,922,880	15.04		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			1,782.67000	1.78267	1,915,240	15.04		0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put			6,321.44000	6.32144	6,637,210	13.87		0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,194.42000	1.19442	1,071,630	13.87		0.00	0	4;
R2030	On	05/08/2021	Bond Future	10.15	Call			4,282.34000	4.28234	4,004,580	14.71		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			2,262.11000	2.26211	2,422,910	14.71		0.00	0	4;
R2030	On	05/08/2021	Bond Future	9.75	Call			3,101.60000	3.10160	2,869,480	14.38		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,350.44000	1.35044	1,232,520	12.64		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			8,405.67000	8.40567	8,054,350	14.15		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			2,473.00000	2.47300	2,624,770	13.68		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			5,546.65000	5.54665	5,256,440	13.66		0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			3,543.79000	3.54379	3,316,800	13.11		0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put			10,181.69000	10.18169	10,545,620	12.64		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			814.24000	0.81424	734,540	12.64		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			7,859.05000	7.85905	8,184,760	12.64		0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			3,972.19000	3.97219	4,188,830	13.11		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			2,505.79000	2.50579	2,659,210	13.66		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			1,326.74000	1.32674	1,419,050	14.15		0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			5,579.20000	5.57920	5,288,160	13.67		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			2,489.35000	2.48935	2,641,940	13.67		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			5,611.81000	5.61181	5,319,950	13.68		0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			6,144.12000	6.14412	6,430,500	12.73		0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,009.84000	2.00984	1,852,590	12.73		0.00	0	1,10

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	04/11/2021	Bond Future	11.26	Call			7,792.84000	7.79284	7,453,240	14.15	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			1,548.12000	1.54812	1,652,150	14.15	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,118.26000	2.11826	1,957,490	11.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			6,161.75000	6.16175	6,449,680	11.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,136.73000	2.13673	1,975,010	11.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			5,058.13000	5.05813	5,312,530	11.58	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			1,973.94000	1.97394	1,820,720	11.31	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			6,127.87000	6.12787	6,414,850	11.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			6,437.65000	6.43765	6,733,130	11.31	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,155.30000	2.15530	1,992,630	11.37	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			6,094.12000	6.09412	6,380,150	11.37	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			10,517.50000	10.51750	10,888,000	11.25	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			815.24000	0.81524	737,040	11.25	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			2,824.61000	2.82461	2,630,310	11.58	0.00	0	
Total R2030 Option												0.00	0	21,34
Total For R2030												48,541,293.14	523	136,20
R2032	On	06/05/2021	Bond Future			10.43562	86.88116	10.36171	87.31060		17.94	22,154,695.80	255	137,28
R2032	On	05/08/2021	Bond Future			10.67045	87.80048	10.59325	88.23490		16.67	0.00	0	
R2032	On	04/11/2021	Bond Future			10.90515	84.61861	10.82456	85.05803		16.13	0.00	0	
R2032	On	03/02/2022	Bond Future			11.15539	85.56476	11.07118	86.00918		13.83	0.00	0	
Total R2032 Future												22,154,695.80	255	137,28
R2032	On	06/05/2021	Bond Future	12.11	Call			9,518.32000	9.51832	9,101,090	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			97.35000	0.09735	109,560	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			9,565.73000	9.56573	9,148,230	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,064.65000	2.06465	1,832,330	18.02	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.12	Put			95.06000	0.09506	107,000	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			9,470.90000	9.47090	9,053,950	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			99.69000	0.09969	112,180	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			11,692.36000	11.69236	11,266,910	19.42	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			30.39000	0.03039	34,380	19.42	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			2,249.79000	2.24979	2,446,910	18.02	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			6,161.14000	6.16114	5,850,830	17.78	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,977.06000	1.97706	2,101,170	17.78	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			6,198.86000	6.19886	5,887,730	17.79	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,962.09000	1.96209	2,085,380	17.79	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			6,123.67000	6.12367	5,814,190	17.76	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,992.33000	1.99233	2,117,270	17.76	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			10,012.54000	10.01254	10,348,740	15.36	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,267.49000	1.26749	1,164,270	15.36	0.00	0	70

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	11.70	Call		7,153.04000	7.15304	6,846,280	17.28	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		1,062.81000	1.06281	1,129,880	17.36	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,189.00000	7.18900	6,881,560	17.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,542.41000	2.54241	2,675,070	17.28	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,527.72000	2.52772	2,659,700	17.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,117.37000	7.11737	6,811,290	17.27	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,557.43000	2.55743	2,690,770	17.27	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		7,679.38000	7.67938	7,974,580	15.42	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		1,990.42000	1.99042	1,846,200	15.42	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,035.24000	11.03524	10,662,890	17.36	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		739.51000	0.73951	673,710	13.11	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call		3,370.21000	3.37021	3,169,280	13.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		5,587.32000	5.58732	5,830,810	13.59	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		2,864.22000	2.86422	2,683,140	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		6,368.73000	6.36873	6,633,880	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		2,886.20000	2.88620	2,704,230	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		6,266.49000	6.26649	6,528,940	13.43	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		2,842.33000	2.84233	2,662,160	13.42	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		8,762.65000	8.76265	9,080,790	13.11	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		13,334.22000	13.33422	13,712,840	13.11	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		12,069.03000	12.06903	12,434,310	13.11	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		930.92000	0.93092	851,780	13.11	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		1,703.37000	1.70337	1,577,090	13.11	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		6,334.51000	6.33451	6,598,760	13.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		6,300.43000	6.30043	6,563,770	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		2,820.53000	2.82053	2,641,260	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,246.51000	2.24651	2,092,500	13.21	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		7,383.17000	7.38317	7,673,580	13.21	0.00	0	9
Total R2032 Option											0.00	0	4,45
Total For R2032											22,154,695.80	255	141,74
R2035	On	06/05/2021	Bond Future			11.15839	85.81534	11.05394	86.45983	19.90	4,719,843.70	55	98,26
R2035	On	05/08/2021	Bond Future			11.39985	86.72343	11.29082	87.37509	18.55	0.00	0	
R2035	On	04/11/2021	Bond Future			11.64057	83.20013	11.52686	83.85917	18.24	0.00	0	
R2035	On	03/02/2022	Bond Future			11.90081	84.13035	11.78196	84.79693	15.70	0.00	0	
Total R2035 Future											4,719,843.70	55	98,26
R2035	On	06/05/2021	Bond Future	12.36	Call		7,889.44000	7.88944	7,302,020	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		323.52000	0.32352	380,590	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		2,375.18000	2.37518	2,676,330	19.96	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		1,066.30000	1.06630	862,050	19.32	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 Intere
R2035	On	06/05/2021	Bond Future	10.55	Put		4,279.52000	4.27952	4,719,760	19.32	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		6,933.89000	6.93389	7,489,440	18.57	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		793.44000	0.79344	628,330	19.08	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		2,083.93000	2.08393	2,358,040	20.08	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		2,676.92000	2.67692	2,306,540	20.08	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		10,555.52000	10.55552	9,931,390	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		329.86000	0.32986	387,900	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		2,350.73000	2.35073	2,007,390	19.96	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,663.24000	1.66324	1,386,910	19.69	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		4,202.67000	4.20267	3,735,930	20.75	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		1,204.86000	1.20486	1,382,610	20.75	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		9,873.21000	9.87321	9,255,700	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		354.71000	0.35471	265,770	18.57	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		4,997.33000	4.99733	5,476,710	19.08	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		606.33000	0.60633	703,900	21.68	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		3,284.88000	3.28488	2,870,740	20.33	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		1,657.29000	1.65729	1,887,640	20.33	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put		5,837.69000	5.83769	6,355,140	18.82	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		102.01000	0.10201	122,370	21.68	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		3,196.88000	3.19688	3,565,040	19.69	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		7,937.20000	7.93720	7,348,830	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		317.28000	0.31728	373,400	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		7,841.73000	7.84173	7,255,280	21.68	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		559.16000	0.55916	432,120	18.82	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put		139.09000	0.13909	166,070	21.68	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		6,302.22000	6.30222	5,755,300	21.68	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.02000	0.00002	0,010	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		50,832.20000	50.83220	51,483,850	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.02000	0.00002	0,010	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		50,715.62000	50.71562	51,367,270	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.02000	0.00002	0,010	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		3,699.00000	3.69900	3,991,610	18.68	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		2,477.87000	2.47787	2,218,200	18.03	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		5,696.54000	5.69654	6,088,530	18.03	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		9,233.76000	9.23376	9,744,290	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		50,948.91000	50.94891	51,600,560	17.36	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,054.71000	1.05471	913,580	17.36	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		4,172.99000	4.17299	3,813,940	18.68	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		1,010.80000	1.01080	1,101,670	19.66	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		5,483.12000	5.48312	5,103,200	18.48	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Put		4,197.13000	4.19713	4,476,250	18.48	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		3,541.34000	3.54134	3,249,180	17.84	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		6,208.04000	6.20804	6,574,920	17.84	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		9,846.28000	9.84628	10,325,880	17.23	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		1,749.33000	1.74933	1,569,890	17.23	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		8,214.91000	8.21491	7,750,990	19.66	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,711.64000	2.71164	2,906,760	19.66	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		8,248.70000	8.24870	7,783,800	19.66	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,692.82000	2.69282	2,886,960	19.66	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		8,181.16000	8.18116	7,718,240	19.66	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		10,424.08000	10.42408	10,916,410	17.23	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,588.12000	1.58812	1,421,410	17.23	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		7,987.36000	7.98736	8,417,640	17.36	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,442.31000	2.44231	2,213,550	17.36	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		12,925.50000	12.92550	12,357,330	19.66	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,730.56000	2.73056	2,926,680	19.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		3,439.49000	3.43949	3,157,460	15.29	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		6,703.30000	6.70330	7,087,850	15.29	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		983.70000	0.98370	872,600	14.92	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		3,464.01000	3.46401	3,180,680	15.29	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		6,668.08000	6.66808	7,051,330	15.29	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		3,488.62000	3.48862	3,203,990	15.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		6,633.02000	6.63302	7,014,970	15.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		3,868.34000	3.86834	3,564,310	15.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		6,124.90000	6.12490	6,487,450	15.42	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,220.93000	2.22093	2,011,800	14.92	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		8,993.83000	8.99383	9,451,280	14.92	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		14,088.02000	14.08802	14,643,500	14.92	0.00	0	
Total R2035 Option											0.00	0	14,81
Total For R2035											4,719,843.70	55	113,07
R2037	On	06/05/2021	Bond Future			11.42570	81.17515	11.34165	81.68553	21.41	66,076,572.10	814	128,32
R2037	On	05/08/2021	Bond Future			11.67056	77.77883	11.58276	78.29496	21.01	0.00	0	
R2037	On	04/11/2021	Bond Future			11.90240	78.63303	11.81093	79.15501	19.55	0.00	0	
R2037	On	03/02/2022	Bond Future			12.15318	75.25798	12.05766	75.78589	17.74	0.00	0	
Total R2037 Future											66,076,572.10	814	128,32
R2037	On	06/05/2021	Bond Future	12.43	Call		6,768.30000	6.76830	6,320,520	23.30	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		529.32000	0.52932	591,920	23.30	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		6,812.99000	6.81299	6,364,280	23.30	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		520.23000	0.52023	581,900	23.30	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	06/05/2021	Bond Future	12.42	Call		6.723.69000	6.72369	6,276,860	23.30	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		538.54000	0.53854	602,090	23.30	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,429.28000	2.42928	2,587,550	22.30	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		6,312.80000	6.31280	5,956,850	22.25	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,463.00000	2.46300	2,623,180	22.25	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		6,350.53000	6.35053	5,993,620	22.27	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,446.08000	2.44608	2,605,300	22.27	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		6,388.31000	6.38831	6,030,450	22.30	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,269.52000	8.26952	7,898,330	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,747.15000	2.74715	2,897,940	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,204.28000	8.20428	7,834,590	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,784.34000	2.78434	2,936,630	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,236.88000	8.23688	7,866,440	21.07	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,765.70000	2.76570	2,917,240	21.07	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		6,865.94000	6.86594	7,167,890	17.26	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,455.24000	3.45524	3,228,270	17.27	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		6,830.52000	6.83052	7,131,460	17.27	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,407.11000	3.40711	3,182,170	17.25	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		6,901.24000	6.90124	7,204,210	17.25	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,431.27000	3.43127	3,205,310	17.26	0.00	0	
Total R2037 Option											0.00	0	
Total For R2037											66,076,572.10	814	128,32
R2040	On	06/05/2021	Bond Future			11.52315	83.24616	11.43392	83.82271	21.60	15,150,801.12	182	84,65
R2040	On	05/08/2021	Bond Future			11.76235	79.62147	11.66908	80.20448	21.29	0.00	0	
R2040	On	04/11/2021	Bond Future			11.98848	80.49592	11.89125	81.08560	20.07	0.00	0	
R2040	On	03/02/2022	Bond Future			12.23292	76.89153	12.13133	77.48782	18.31	0.00	0	
Total R2040 Future											15,150,801.12	182	84,65
R2040	On	06/05/2021	Bond Future	12.43	Call		6,705.10000	6.70510	6,209,610	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		626.02000	0.62602	707,080	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		6,751.67000	6.75167	6,254,990	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		2,081.28000	2.08128	2,307,860	22.12	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		3,021.73000	3.02173	2,671,760	22.12	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		11,309.54000	11.30954	10,748,290	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		615.35000	0.61535	695,220	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		6,658.63000	6.65863	6,164,330	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		97.90000	0.09790	113,200	23.66	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		636.85000	0.63685	719,100	23.66	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		5,019.56000	5.01956	5,430,510	20.92	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		937.73000	0.93773	772,130	20.92	0.00	0	30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/08/2021	Bond Future	12.48	Put		2,349.07000	2.34907	2,516,380	23.16	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		7,236.92000	7.23692	6,820,200	23.19	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,332.92000	2.33292	2,499,210	23.19	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		7,155.58000	7.15558	6,740,890	23.14	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		4,544.60000	4.54460	4,829,090	21.35	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		3,790.15000	3.79015	3,491,630	21.35	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		16,552.45000	16.55245	15,993,170	23.21	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,365.17000	2.36517	2,533,490	23.14	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		223.40000	0.22340	247,130	23.21	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		7,196.31000	7.19631	6,780,610	23.16	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		6,442.04000	6.44204	6,801,750	20.66	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,391.57000	2.39157	2,168,270	20.66	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		2,898.48000	2.89848	3,069,820	21.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		8,718.41000	8.71841	8,299,210	21.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,878.98000	2.87898	3,049,460	21.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		8,649.78000	8.64978	8,232,290	21.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,918.10000	2.91810	3,090,290	21.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		8,684.07000	8.68407	8,265,730	21.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		3,751.34000	3.75134	3,491,300	17.94	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		7,121.64000	7.12164	7,457,890	17.94	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		3,776.89000	3.77689	3,515,710	17.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		7,083.98000	7.08398	7,419,090	17.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3,725.59000	3.72559	3,466,690	17.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		7,159.18000	7.15918	7,496,570	17.93	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											15,150,801.12	182	88,25
R2044	On	06/05/2021	Bond Future			11.57432	79.87741	11.48497	80.45596	22.65	21,966,287.75	275	62,06
R2044	On	05/08/2021	Bond Future			11.80496	76.34226	11.71153	76.92718	22.32	0.00	0	
R2044	On	04/11/2021	Bond Future			12.02275	77.18073	11.92530	77.77234	21.03	0.00	0	
R2044	On	03/02/2022	Bond Future			12.25801	73.66433	12.15611	74.26269	19.18	0.00	0	
Total R2044 Future											21,966,287.75	275	62,06
R2044	On	06/05/2021	Bond Future	12.44	Call		6,497.15000	6.49715	6,005,110	24.67	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		673.98000	0.67398	760,490	24.67	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		6,544.62000	6.54462	6,051,450	24.69	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		664.48000	0.66448	749,860	24.69	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		604.00000	0.60400	482,660	21.09	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		2,218.35000	2.21835	1,923,020	22.50	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		2,775.41000	2.77541	3,058,630	22.50	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		3,605.78000	3.60578	3,219,100	23.11	0.00	0	

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	11.10	Put		3,959.83000	3.95983	4,319,990	21.97	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		6,782.81000	6.78281	6,284,140	24.82	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		618.97000	0.61897	698,850	24.82	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		4,056.76000	4.05676	3,647,690	23.35	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		683.60000	0.68360	771,270	24.64	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		6,018.61000	6.01861	6,475,820	21.09	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		6,449.72000	6.44972	5,958,840	24.64	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		1,430.25000	1.43025	1,599,730	23.35	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		2,953.08000	2.95308	3,248,920	22.43	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,065.06000	2.06506	1,782,350	22.43	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		1,660.49000	1.66049	1,852,360	23.11	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,380.94000	1.38094	1,162,550	21.97	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		2,228.06000	2.22806	2,387,870	24.34	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		7,531.48000	7.53148	7,105,340	24.34	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		2,209.07000	2.20907	2,367,850	24.34	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		7,458.14000	7.45814	7,034,050	24.34	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		2,247.19000	2.24719	2,408,020	24.34	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		7,494.78000	7.49478	7,069,670	24.34	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		8,568.48000	8.56848	8,151,540	22.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,992.16000	2.99216	3,166,830	22.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		8,602.14000	8.60214	8,184,360	22.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,972.34000	2.97234	3,146,170	22.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		8,534.85000	8.53485	8,118,770	22.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		3,012.08000	3.01208	3,187,610	22.70	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		7,142.75000	7.14275	7,478,510	18.82	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		3,737.38000	3.73738	3,477,090	18.80	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		7,218.93000	7.21893	7,557,000	18.80	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		3,763.10000	3.76310	3,501,660	18.81	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		7,180.75000	7.18075	7,517,670	18.81	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		3,788.91000	3.78891	3,526,310	18.82	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											21,966,287.75	275	80,60
R2048	On	06/05/2021	Bond Future			11.48701	79.04952	11.39754	79.64444	22.95	30,592,164.24	387	137,30
R2048	On	05/08/2021	Bond Future			11.70296	79.88596	11.60943	80.48756	21.43	0.00	0	5,00
R2048	On	04/11/2021	Bond Future			11.91709	76.35074	11.81942	76.95919	21.46	0.00	0	
R2048	On	03/02/2022	Bond Future			12.14759	77.20443	12.04536	77.81978	18.52	0.00	0	
Total R2048 Future											30,592,164.24	387	142,30
R2048	On	06/05/2021	Bond Future	12.35	Call		6,612.38000	6.61238	6,105,690	25.24	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		672.81000	0.67281	761,040	25.24	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048 On 06/05/2021 Bond Future	12.36	Call			6,659.01000	6.65901	6,151,050	25.24		0.00	0	
R2048 On 06/05/2021 Bond Future	10.80	Call			921.10000	0.92110	753,570	22.09		0.00	0	1,20
R2048 On 06/05/2021 Bond Future	12.36	Put			661.44000	0.66144	748,400	25.24		0.00	0	
R2048 On 06/05/2021 Bond Future	12.34	Call			6,565.82000	6.56582	6,060,410	25.24		0.00	0	
R2048 On 06/05/2021 Bond Future	12.34	Put			684.34000	0.68434	773,850	25.24		0.00	0	
R2048 On 06/05/2021 Bond Future	10.20	Put			9,001.22000	9.00122	9,547,460	20.79		0.00	0	
R2048 On 06/05/2021 Bond Future	10.20	Call			187.44000	0.18744	138,760	20.79		0.00	0	1,20
R2048 On 06/05/2021 Bond Future	10.80	Put			5,111.86000	5.11186	5,539,250	22.09		0.00	0	
R2048 On 05/08/2021 Bond Future	10.90	Put			6,972.12000	6.97212	7,362,130	20.46		0.00	0	
R2048 On 05/08/2021 Bond Future	10.90	Call			2,118.61000	2.11861	1,907,020	20.46		0.00	0	1,30
R2048 On 05/08/2021 Bond Future	12.52	Call			7,693.79000	7.69379	7,253,700	23.43		0.00	0	
R2048 On 05/08/2021 Bond Future	12.52	Put			2,178.39000	2.17839	2,339,900	23.43		0.00	0	
R2048 On 05/08/2021 Bond Future	10.00	Put			12,466.22000	12.46622	12,982,540	19.60		0.00	0	
R2048 On 05/08/2021 Bond Future	10.00	Call			628.08000	0.62808	542,800	19.60		0.00	0	
R2048 On 05/08/2021 Bond Future	10.30	Put			10,356.92000	10.35692	10,838,970	19.60		0.00	0	
R2048 On 05/08/2021 Bond Future	10.30	Call			959.00000	0.95900	839,450	19.60		0.00	0	1,30
R2048 On 05/08/2021 Bond Future	12.50	Call			7,618.34000	7.61834	7,180,370	23.43		0.00	0	
R2048 On 05/08/2021 Bond Future	12.50	Put			2,216.31000	2.21631	2,379,940	23.43		0.00	0	
R2048 On 05/08/2021 Bond Future	10.60	Put			8,507.82000	8.50782	8,947,450	19.82		0.00	0	
R2048 On 05/08/2021 Bond Future	10.60	Call			1,435.88000	1.43588	1,273,910	19.82		0.00	0	
R2048 On 05/08/2021 Bond Future	12.51	Call			7,656.12000	7.65612	7,217,090	23.43		0.00	0	
R2048 On 05/08/2021 Bond Future	12.51	Put			2,197.36000	2.19736	2,359,930	23.43		0.00	0	
R2048 On 05/08/2021 Bond Future	11.20	Put			5,663.40000	5.66340	6,003,900	21.00		0.00	0	
R2048 On 05/08/2021 Bond Future	11.20	Call			2,927.01000	2.92701	2,665,910	21.00		0.00	0	1,00
R2048 On 05/08/2021 Bond Future	10.50	Put			9,075.71000	9.07571	9,531,350	19.60		0.00	0	
R2048 On 05/08/2021 Bond Future	10.50	Call			1,240.71000	1.24071	1,094,750	19.60		0.00	0	1,00
R2048 On 04/11/2021 Bond Future	12.85	Put			2,884.97000	2.88497	3,058,520	23.18		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Call			8,817.00000	8.81700	8,383,850	23.18		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Put			2,924.20000	2.92420	3,099,500	23.18		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Call			8,851.44000	8.85144	8,417,410	23.18		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Put			2,904.53000	2.90453	3,078,950	23.18		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Call			8,885.91000	8.88591	8,451,010	23.18		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			3,758.55000	3.75855	3,492,110	18.07		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			7,269.32000	7.26932	7,618,230	18.07		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			3,705.59000	3.70559	3,441,580	18.05		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			7,348.31000	7.34831	7,699,650	18.05		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			3,732.03000	3.73203	3,466,810	18.06		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			7,308.72000	7.30872	7,658,850	18.06		0.00	0	
Total R2048 Option										0.00	0	7,00

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 For R2048												30,592,164.24	387	149,36	
R209	On	06/05/2021	Bond Future			11.06593	65.92088	10.98176	66.37035		23.78		0.00	0	26,7'
R209	On	05/08/2021	Bond Future			11.27834	66.61844	11.19085	67.07296		21.95		0.00	0	
R209	On	04/11/2021	Bond Future			11.48903	64.20901	11.39813	64.66871		21.11		0.00	0	2,2'
R209	On	03/02/2022	Bond Future			11.71114	64.92700	11.61663	65.39191		18.23		0.00	0	
Total R209 Future												0.00	0	28,97	
R209	On	06/05/2021	Bond Future	12.23	Call			6,595.18000	6.59518	6,189,200	25.59		0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			363.93000	0.36393	407,420	25.59		0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			6,635.08000	6.63508	6,228,410	25.59		0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			8,836.67000	8.83667	9,253,610	22.88		0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			138.76000	0.13876	106,230	22.88		0.00	0	2,1'
R209	On	06/05/2021	Bond Future	10.35	Put			4,358.56000	4.35856	4,673,650	23.12		0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			837.80000	0.83780	703,420	23.12		0.00	0	5'
R209	On	06/05/2021	Bond Future	10.60	Call			1,270.37000	1.27037	1,091,260	23.39		0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			7,370.66000	7.37066	7,767,040	22.88		0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			250.86000	0.25086	197,770	22.88		0.00	0	4,0'
R209	On	06/05/2021	Bond Future	11.00	Call			2,208.20000	2.20820	1,955,260	23.78		0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			2,110.42000	2.11042	2,306,950	23.78		0.00	0	3,5'
R209	On	06/05/2021	Bond Future	10.00	Put			6,015.76000	6.01576	6,384,030	22.88		0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			370.49000	0.37049	414,680	25.59		0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			4,153.04000	4.15304	3,806,680	24.72		0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			953.10000	0.95310	1,056,210	24.72		0.00	0	3,7'
R209	On	06/05/2021	Bond Future	10.25	Put			4,800.10000	4.80010	5,131,880	23.02		0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			697.35000	0.69735	579,660	23.02		0.00	0	5,3'
R209	On	06/05/2021	Bond Future	11.25	Call			2,945.47000	2.94547	2,649,600	24.07		0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			3,366.19000	3.36619	3,636,550	23.39		0.00	0	5,2'
R209	On	06/05/2021	Bond Future	12.24	Put			357.47000	0.35747	400,270	25.59		0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			6,555.34000	6.55534	6,150,060	25.59		0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			1,528.47000	1.52847	1,682,070	24.07		0.00	0	9,1'
R209	On	06/05/2021	Bond Future	12.25	Call			6,675.00000	6.67500	6,267,660	25.59		0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			351.10000	0.35110	393,230	25.59		0.00	0	8,3'
R209	On	06/05/2021	Bond Future	10.00	Call			427.15000	0.42715	345,950	22.88		0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			5,407.48000	5.40748	5,099,900	23.19		0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			2,336.59000	2.33659	2,483,530	23.19		0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			5,440.03000	5.44003	5,131,590	23.21		0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			2,320.51000	2.32051	2,466,590	23.21		0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			5,374.84000	5.37484	5,068,120	23.16		0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			2,352.64000	2.35264	2,500,440	23.16		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			6,551.46000	6.55146	6,239,690	22.52		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	12.17	Put		2,795.57000	2.79557	2,943,500	22.52	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		3,062.86000	3.06286	3,222,900	22.18	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call		6,583.05000	6.58305	6,270,590	22.54	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,780.63000	2.78063	2,927,870	22.54	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		6,614.67000	6.61467	6,301,530	22.56	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,765.77000	2.76577	2,912,330	22.56	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,306.98000	2.30698	2,138,260	20.45	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		7,117.27000	7.11727	7,408,250	20.45	0.00	0	6,50
R209	On	04/11/2021	Bond Future	9.50	Put		11,770.12000	11.77012	12,140,950	20.26	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		977.42000	0.97742	888,550	20.26	0.00	0	4,75
R209	On	04/11/2021	Bond Future	12.00	Call		6,019.63000	6.01963	5,719,970	22.18	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,046.77000	3.04677	2,847,300	17.76	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		6,099.30000	6.09930	6,364,740	17.76	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,068.23000	3.06823	2,867,870	17.77	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		6,067.88000	6.06788	6,332,430	17.77	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,089.77000	3.08977	2,888,510	17.78	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		6,036.59000	6.03659	6,300,240	17.78	0.00	0	
Total R209 Option											0.00	0	59,77
Total For R209											0.00	0	88,74
R210	On	06/05/2021	Bond Future			200.97741	200.97741	200.97091	200.97091		3,617,593.38	18	1,50
R210	On	05/08/2021	Bond Future			203.15427	203.15427	203.14857	203.14857		0.00	0	
R210	On	04/11/2021	Bond Future			202.69014	202.69014	202.68508	202.68508		0.00	0	
R210	On	03/02/2022	Bond Future			205.00284	205.00284	204.99795	204.99795		0.00	0	
Total R210 Future											3,617,593.38	18	1,50
Total For R210											3,617,593.38	18	1,50
R212	On	06/05/2021	Bond Future			171.46903	171.46903	171.47395	171.47395		0.00	0	2,90
R212	On	05/08/2021	Bond Future			170.99446	170.99446	171.00017	171.00017		0.00	0	
R212	On	04/11/2021	Bond Future			172.91058	172.91058	172.91685	172.91685		0.00	0	
Total R212 Future											0.00	0	2,90
Total For R212											0.00	0	2,90
R213	On	06/05/2021	Bond Future			10.05107	82.59928	9.96174	83.08041	17.35	6,607,942.40	80	9,14
R213	On	05/08/2021	Bond Future			10.27520	83.47334	10.18196	83.95987	16.01	0.00	0	
R213	On	04/11/2021	Bond Future			10.49996	80.85962	10.40268	81.35177	15.33	0.00	0	
R213	On	03/02/2022	Bond Future			10.74436	81.76351	10.64267	82.26128	13.25	0.00	0	
Total R213 Future											6,607,942.40	80	9,14
R213	On	06/05/2021	Bond Future	11.90	Call		9,705.61000	9.70561	9,233,640	18.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		51.46000	0.05146	60,620	18.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		9,750.07000	9.75007	9,277,890	18.67	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	06/05/2021	Bond Future	11.91	Put			50.14000	0.05014	59,090	18.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			9,661.13000	9.66113	9,189,390	18.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			52.80000	0.05280	62,190	18.67	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			5,043.05000	5.04305	4,714,090	16.53	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			1,987.82000	1.98782	2,145,390	16.53	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			3,129.90000	3.12990	2,876,330	15.94	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			3,350.11000	3.35011	3,583,070	15.94	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			6,013.61000	6.01361	6,348,500	15.48	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,441.72000	1.44172	1,290,080	15.48	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			5,281.21000	5.28121	4,945,050	16.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			1,878.32000	1.87832	2,028,690	16.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			5,315.53000	5.31553	4,978,350	16.64	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,863.14000	1.86314	2,012,490	16.64	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			5,246.96000	5.24696	4,911,820	16.62	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			1,893.61000	1.89361	2,045,000	16.62	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			6,032.52000	6.03252	5,704,360	16.26	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			2,542.42000	2.54242	2,706,410	16.26	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			5,967.34000	5.96734	5,640,840	16.23	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			2,573.17000	2.57317	2,738,820	16.23	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			6,000.02000	6.00002	5,672,690	16.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			2,557.87000	2.55787	2,722,690	16.24	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			2,913.71000	2.91371	2,699,950	13.01	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			5,383.98000	5.38398	5,667,990	13.01	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			1,827.02000	1.82702	1,670,750	12.60	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			7,281.02000	7.28102	7,622,520	12.60	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			11,515.52000	11.51552	11,933,080	12.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,538.68000	2.53868	2,343,220	12.88	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			5,936.31000	5.93631	6,238,620	12.88	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,558.71000	2.55871	2,362,230	12.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			5,904.47000	5.90447	6,205,760	12.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			2,518.74000	2.51874	2,324,300	12.87	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			910.45000	0.91045	818,720	12.55	0.00	0	10
R213	On	03/02/2022	Bond Future	10.25	Put			5,094.90000	5.09490	5,368,770	13.08	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,137.50000	2.13750	1,963,310	12.73	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			6,634.31000	6.63431	6,957,890	12.73	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			10,678.53000	10.67853	11,084,570	12.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			5,968.29000	5.96829	6,271,620	12.87	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			770.09000	0.77009	689,880	12.55	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			3,134.02000	3.13402	2,910,120	13.08	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Option										0.00	0	90
Total For R213										6,607,942.40	80	10,04
R214 On 06/05/2021 Bond Future			11.44035	62.83602	11.35099	63.31376		25.82		3,204,637.02	51	14,68
R214 On 05/08/2021 Bond Future			11.65193	63.50089	11.55886	63.98400		23.79		0.00	0	
R214 On 04/11/2021 Bond Future			11.86144	60.92031	11.76461	61.40891		22.94		0.00	0	
R214 On 03/02/2022 Bond Future			12.08616	61.60143	11.98522	62.09559		19.76		0.00	0	
Total R214 Future										3,204,637.02	51	14,68
R214 On 06/05/2021 Bond Future	12.26	Call			5,306.52000	5.30652	4,909,380	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.26	Put			711.06000	0.71106	791,660	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.27	Call			5,343.16000	5.34316	4,944,990	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.27	Put			700.26000	0.70026	779,830	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.25	Call			5,269.95000	5.26995	4,873,860	27.79		0.00	0	
R214 On 06/05/2021 Bond Future	12.25	Put			722.00000	0.72200	803,650	27.79		0.00	0	
R214 On 05/08/2021 Bond Future	12.01	Call			4,974.65000	4.97465	4,663,740	24.52		0.00	0	
R214 On 05/08/2021 Bond Future	12.01	Put			2,689.22000	2.68922	2,861,420	24.52		0.00	0	
R214 On 05/08/2021 Bond Future	12.02	Call			5,005.64000	5.00564	4,693,780	24.54		0.00	0	
R214 On 05/08/2021 Bond Future	12.02	Put			2,671.13000	2.67113	2,842,380	24.54		0.00	0	
R214 On 05/08/2021 Bond Future	12.03	Call			5,036.70000	5.03670	4,723,880	24.56		0.00	0	
R214 On 05/08/2021 Bond Future	12.03	Put			2,653.17000	2.65317	2,823,460	24.56		0.00	0	
R214 On 04/11/2021 Bond Future	12.48	Put			2,968.93000	2.96893	3,131,220	24.06		0.00	0	
R214 On 04/11/2021 Bond Future	12.46	Call			6,372.01000	6.37201	6,047,160	24.02		0.00	0	
R214 On 04/11/2021 Bond Future	12.46	Put			3,000.73000	3.00073	3,164,480	24.02		0.00	0	
R214 On 04/11/2021 Bond Future	12.47	Call			6,402.30000	6.40230	6,076,710	24.04		0.00	0	
R214 On 04/11/2021 Bond Future	12.47	Put			2,984.79000	2.98479	3,147,800	24.04		0.00	0	
R214 On 04/11/2021 Bond Future	12.48	Call			6,432.60000	6.43260	6,106,290	24.06		0.00	0	
R214 On 03/02/2022 Bond Future	11.41	Call			3,189.79000	3.18979	2,973,880	19.15		0.00	0	
R214 On 03/02/2022 Bond Future	11.41	Put			6,137.74000	6.13774	6,415,990	19.15		0.00	0	
R214 On 03/02/2022 Bond Future	11.39	Call			3,146.44000	3.14644	2,932,410	19.13		0.00	0	
R214 On 03/02/2022 Bond Future	11.39	Put			6,201.08000	6.20108	6,481,210	19.13		0.00	0	
R214 On 03/02/2022 Bond Future	11.40	Call			3,167.97000	3.16797	2,953,000	19.14		0.00	0	
R214 On 03/02/2022 Bond Future	11.40	Put			6,169.23000	6.16923	6,448,420	19.14		0.00	0	
Total R214 Option										0.00	0	
Total For R214										3,204,637.02	51	14,68
Total for Bond										474,032,545.24	4,785	1,201,02
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			736.80300	736.80300	740.49700	740.49700				0.00	0	98
GOVI On 05/08/2021 GOVI			744.51700	744.51700	748.25300	748.25300				0.00	0	
GOVI On 04/11/2021 GOVI			752.76200	752.76200	756.54200	756.54200				0.00	0	
GOVI On 03/02/2022 GOVI			761.17100	761.17100	764.99400	764.99400				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 06/05/2021 GOVI	678.68	Call			618,170.00000	61.81700	581,230,000			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			618,070.00000	61.80700	581,130,000			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			618,270.00000	61.82700	581,330,000			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			291,230.00000	29.12300	253,870,000			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			291,130.00000	29.11300	253,770,000			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			291,030.00000	29.10300	253,670,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			281,320.00000	28.13200	243,520,000			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			281,220.00000	28.12200	243,420,000			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			281,420.00000	28.14200	243,620,000			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			277,560.00000	27.75600	315,790,000			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			277,660.00000	27.76600	315,890,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.74	Put			277,460.00000	27.74600	315,690,000		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	98
Total for GOVI												0.00	0	98
AL37	On	06/05/2021	Index Future			774.58900	774.58900	776.81900	776.81900			0.00	0	
AL37	On	05/08/2021	Index Future			782.69800	782.69800	784.95500	784.95500			0.00	0	
AL37	On	04/11/2021	Index Future			791.36600	791.36600	793.65000	793.65000			0.00	0	
AL37	On	03/02/2022	Index Future			800.20600	800.20600	802.51700	802.51700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	06/05/2021	Index Future			848.98700	848.98700	853.15100	853.15100			0.00	0	
AL7T	On	05/08/2021	Index Future			857.87500	857.87500	862.08700	862.08700			0.00	0	
AL7T	On	04/11/2021	Index Future			867.37500	867.37500	871.63700	871.63700			0.00	0	
AL7T	On	03/02/2022	Index Future			877.06500	877.06500	881.37500	881.37500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	06/05/2021	Index Future			745.38500	745.38500	749.17000	749.17000			0.00	0	25
ALBI	On	05/08/2021	Index Future			753.18800	753.18800	757.01700	757.01700			0.00	0	
ALBI	On	04/11/2021	Index Future			761.52900	761.52900	765.40300	765.40300			0.00	0	
ALBI	On	03/02/2022	Index Future			770.03600	770.03600	773.95400	773.95400			0.00	0	
Total ALBI Future												0.00	0	25
Total For ALBI												0.00	0	25
IGOV	On	06/05/2021	Index Future			283.07200	283.07200	282.10000	282.10000			0.00	0	85
IGOV	On	05/08/2021	Index Future			286.10600	286.10600	285.12500	285.12500			0.00	0	
IGOV	On	04/11/2021	Index Future			289.34300	289.34300	288.35200	288.35200			0.00	0	
IGOV	On	03/02/2022	Index Future			292.64400	292.64400	291.64100	291.64100			0.00	0	
Total IGOV Future												0.00	0	85
Total For IGOV												0.00	0	85
Total for Index												0.00	0	1,15
JIBAR f	On	21/04/2021	Jibar Future			3.79500	96.20500	3.78500	96.21500			0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.83000	96.17000	3.82000	96.18000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.92000	96.08000	3.90500	96.09500			0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.97000	96.03000	3.95000	96.05000			0.00	0	
JIBAR f	On	18/08/2021	Jibar Future			4.08500	95.91500	4.08000	95.92000			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			4.12500	95.87500	4.11500	95.88500			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			4.48500	95.51500	4.48000	95.52000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.63500	95.36500	4.63000	95.37000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 15/06/2022 Jibar Future			5.03000	94.97000	5.01000	94.99000				0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			5.18000	94.82000	5.16500	94.83500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.53000	94.47000	5.51500	94.48500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.65500	94.34500	5.64500	94.35500				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			90.81000	90.81000	90.86000	90.86000				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 :										474,032,545.24	4,785	1,233,72
AA06 On 15/04/2021 Spot Bond					0.00000	101.01187				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			6.15500	104.46315	6.15500	104.44558				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.47000	304.44377	3.47000	304.39822				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.19837				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.96060				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.35757	9.65000	102.33107				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.44950				0.00	0	
Total ABF007 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 ABF007										0.00	0	
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.18484				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.07892				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.60298				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.61596				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.18218				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.57097				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.60723				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	103.09952				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.70670				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.59253				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.10197				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.20464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3i On 29/08/2028 Spot Bond					0.00000	102.16009				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.55311				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.06798				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.05421				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.00849				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.17759				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3i On 07/02/2026 Spot Bond					0.00000	100.53874				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.54688				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.83612				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.54912				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4i On 16/09/2024 Spot Bond					0.00000	100.67307				0.00	0	1,520,000,00
Total ABFN40 SPOT										0.00	0	1,520,000,00
Total For ABFN40										0.00	0	1,520,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.90510				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.15299				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.97538				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.00366				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.02391				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.01942				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.40521				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.42534				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.49776				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.79180				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.37979				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.80000	3.80000	3.80000	148.41822				0.00	0	
Total ABKI03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	84.08837	100.00000	83.89663				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.91500	6.91500	6.91500	138.34280				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	18.21761	100.00000	18.17650				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	99.64813				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.76000	218.23319	2.76000	218.20469				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.51500	2.51500	2.51500	148.72106				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.93000	3.93000	3.93000	190.76622				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.50000	4.50000	4.50000	219.46406				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.98500	6.98500	6.98500	101.95534				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.42500	7.42500	7.42500	116.94635				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			5.64500	5.64500	5.64500	99.96907				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABS11 On 09/04/2021 Spot Bond			5.17500	99.85842	5.17500	104.55194				0.00	0	420,000,00

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 ABS11 SPOT										0.00	0	420,000,00
Total For ABS11										0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			5.48500	108.13142	5.48500	108.11526				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.51500	110.22351	5.51500	110.20694			2,881,036,000,000.00		522,400,000	130,600,00
Total ABS15 SPOT									2,881,036,000,000.00		522,400,000	130,600,00
Total For ABS15									2,881,036,000,000.00		522,400,000	130,600,00
ABS16 On 11/11/2025 Spot Bond			6.99000	117.21447	6.99000	117.19222				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.20000	116.31039	8.20000	116.28457				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.95500	108.97129	5.95500	108.95391				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.53500	106.01522	7.53500	105.99391				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	10.27571	100.00000	10.25309				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.85000	316.88166	1.85000	316.84822				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.20000	170.32462	1.20000	170.30961				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.30000	10.30000	10.30000	104.04017				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.10556				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL09ε On 20/12/2025 Spot Bond					0.00000	100.10233				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL12ε On 20/09/2021 Spot Bond					0.00000	100.09851				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14ε On 20/12/2021 Spot Bond					0.00000	100.09902				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18ε On 20/09/2022 Spot Bond					0.00000	99.64995				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19ε On 20/09/2022 Spot Bond					0.00000	100.10225				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19ε On 20/09/2022 Spot Bond					0.00000	100.10225				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.10504				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20ε On 20/12/2022 Spot Bond					0.00000	100.10504				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20ε On 30/01/2023 Spot Bond					0.00000	165.37583				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20ε On 14/02/2023 Spot Bond					0.00000	167.55472				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.09708				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.09640				0.00	0	
Total ACL221 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 ACL221										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.09396				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.57188				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.51748				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.75110				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.77301				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.51878				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.09157				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.68260				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.08405				0.00	63,000,000	21,000,000
Total AGT01 SPOT										0.00	63,000,000	21,000,000
Total For AGT01										0.00	63,000,000	21,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	103.19255				0.00	0	40,000,000
Total AGT02 SPOT										0.00	0	40,000,000
Total For AGT02										0.00	0	40,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	101.03344				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.36313				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.02345				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.02345				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.19549				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.99481				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.98524				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.09042				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.19556				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.53945				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.64447				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.65737				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.51852				0.00	0	220,000,00
Total AHF5A2 SPOT										0.00	0	220,000,00
Total For AHF5A2										0.00	0	220,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond			6.67500	107.95001	6.67500	107.93043				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.54707				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.58512				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.27582				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.76289				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.97455				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.54700				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.58503				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.85065				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.50896				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.56603				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.60405				0.00	0	
Total AHF7C1 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 AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.92637				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.55500	112.65236	7.55500	112.62941				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			6.67500	110.31518	6.67500	110.29517				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.87000	93.03145	11.87000	93.00181				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.20000	170.90153	6.20000	170.86348				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.17236				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.96006				0.00	0	85,000,00
Total APF06 SPOT										0.00	0	85,000,00
Total For APF06										0.00	0	85,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.26730				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.89317				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.22704				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.41759				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.60454				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	99.98167				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.11865				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.59558				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.85000	234.53195	4.85000	234.48818				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.86500	211.75066	4.86500	211.71106				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.18000	168.95135	2.18000	168.93193				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 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	
ASN14 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	
ASN14 On 20/06/2021 Spot Bond					0.00000	98.89338				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.83844				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.85667				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14: On 31/01/2022 Spot Bond			2.22500	168.88872	2.22500	168.86910				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	55.59827				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.44048				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.82000	180.44106	4.82000	180.40752				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.79328				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.59382				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.20490				0.00	0	
Total ASN165 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 ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.11356				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	99.98471				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.09000	103.48838	5.09000	103.46832				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.08879				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.09013				0.00	0	200,000,00
Total ASN203 SPOT										0.00	0	200,000,00
Total For ASN203										0.00	0	200,000,00
ASN20: On 20/06/2022 Spot Bond					0.00000	100.09177				0.00	0	1,100,00
Total ASN204 SPOT										0.00	0	1,100,00
Total For ASN204										0.00	0	1,100,00
ASN20: On 24/08/2021 Spot Bond					0.00000	100.64498				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.72952				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.43510				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.39701				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.11325				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.08361				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.65031				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.55879				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.54517				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.22618				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.05796				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.09610				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.12294				0.00	100,000,000	50,000,000
Total ASN310 SPOT										0.00	100,000,000	50,000,000
Total For ASN310										0.00	100,000,000	50,000,000
ASN31 On 31/03/2029 Spot Bond			4.42500	4.42500	4.42500	100.23472				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31: On 28/02/2033 Spot Bond			4.96500	4.96500	4.96500	93.49783				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.09099				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.10387				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.76305				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.09167				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.20000	102.02348	5.20000	102.00340				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.09769				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.08874				0.00	0	97,500,00
Total ASN346 SPOT										0.00	0	97,500,00
Total For ASN346										0.00	0	97,500,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.08165				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.09362				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.09362				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.43495				0.00	0	
Total ASN365 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 ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.11232				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.09180				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.09521				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.91234				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.21293				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.21293				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.11090				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.09261				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.49970				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.18020				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.09196				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.10821				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.35314				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN421 On 20/12/2024 Spot Bond					0.00000	104.13641				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.17890				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN445 On 17/06/2021 Spot Bond					0.00000	100.17890				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN449 On 22/06/2023 Spot Bond					0.00000	100.08552				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.08817				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN453 On 01/07/2023 Spot Bond					0.00000	100.11638				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN458 On 20/03/2023 Spot Bond					0.00000	101.02904				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN459 On 21/12/2026 Spot Bond					0.00000	102.82649				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.97530				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 17/07/2023 Spot Bond					0.00000	100.98486				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	100.76740				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	99.94441				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.45612				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.84026				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.79561				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.93636				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	99.94629				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	100.73446				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.64635				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.09470				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.11316				0.00	0	
Total ASN480 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 ASN480										0.00	0	
ASN48 On 25/05/2021 Spot Bond					0.00000	100.41760				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	99.93900				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	100.81953				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.09438				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 02/09/2021 Spot Bond					0.00000	100.34595				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49 On 07/09/2021 Spot Bond					0.00000	100.32211				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49 On 30/09/2021 Spot Bond					0.00000	99.97598				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49 On 08/09/2021 Spot Bond					0.00000	100.25442				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.18694				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.18694				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	99.97484				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.09198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.00000	102.42322	9.00000	102.41644				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.18000	102.20443	8.18000	102.19627				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.36000	102.25250	8.36000	102.24460				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	102.25250	8.36000	102.24460				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 30/03/2021 Spot Bond					0.00000	99.98728				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN514 On 08/04/2021 Spot Bond					0.00000	101.01468				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.89859				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN518 On 31/07/2022 Spot Bond			9.10000	101.43603	9.10000	101.41110				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	101.73820	11.05000	101.70798				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	101.73048	11.00000	101.70039				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 13/05/2021 Spot Bond					0.00000	100.49646				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53: On 31/01/2024 Spot Bond			10.50000	101.65316	10.50000	101.62443				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.65316	10.50000	101.62443				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.87073				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.85876				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.53376				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.66863	10.60000	101.63963				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.85450	10.47000	101.61987				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.62123	10.55000	101.59205				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.82031				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	100.63660				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.64500				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.64500				0.00	0	
Total ASN563 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 ASN563										0.00	0	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.58463				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	100.49369				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.49384				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.56362				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.53158				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	100.47389				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	100.44681				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	100.46035				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	100.46035				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.21474				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.08876				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.21095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.30654				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN582 On 14/11/2022 Spot Bond					0.00000	100.36127				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.27216				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN584 On 13/02/2022 Spot Bond					0.00000	100.31477				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.30712				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	100.45770				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
BAW21 On 24/03/2022 Spot Bond			6.07500	103.17964	6.07500	103.16286			25,515,000,000,000.00	4,200,000,000	1,050,000,000	
Total BAW21 SPOT									25,515,000,000,000.00	4,200,000,000	1,050,000,000	
Total For BAW21									25,515,000,000,000.00	4,200,000,000	1,050,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.14364	9.30000	100.11891			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.28681			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.72619			0.00	0	0	
Total BAW28 SPOT									0.00	0	0	
Total For BAW28									0.00	0	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.52679			0.00	0	0	
Total BAW29 SPOT									0.00	0	0	
Total For BAW29									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
BAW30 On 05/12/2021 Spot Bond					0.00000	100.57285				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.98731				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.45000	102.14273	6.45000	102.12493				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.01163				0.00	0	200,000,00
Total BAW34 SPOT										0.00	0	200,000,00
Total For BAW34										0.00	0	200,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.55213				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.57646				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA5 On 31/03/2022 Spot Bond					0.00000	101.87266				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	99.95729				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2021 Spot Bond					0.00000	99.95792				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.87500	8.87500	8.87500	104.11286				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	99.96146				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	100.14933				0.00	0	
Total BAYA71 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 BAYA71										0.00	0	
BAYA71 On 31/03/2026 Spot Bond			10.91000	10.91000	10.91000	104.73559				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	99.86653				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	99.87554				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	99.70963				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.70976				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	99.66834				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.22882				0.00	0	269,337,50
Total BAYA78 SPOT										0.00	0	269,337,50
Total For BAYA78										0.00	0	269,337,50
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.95601				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.54684				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.95472				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	99.95547				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.95409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	99.95653				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.95393				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB10 On 30/06/2021 Spot Bond					0.00000	99.94941				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB11 On 30/09/2023 Spot Bond					0.00000	99.94720				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	99.94720				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.94720				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB14 On 30/09/2024 Spot Bond					0.00000	99.94615				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB15 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	
BAYB16 On 30/09/2022 Spot Bond					0.00000	99.94786				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.29330				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB18 On 30/06/2023 Spot Bond					0.00000	99.94534				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BC127 On 08/05/2021 Spot Bond					0.00000	100.71197				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.85500	7.85500	7.85500	105.02081				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.82630				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.82053				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	99.96030				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.33423				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.67500	106.34124	7.67500	106.31948				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.51480				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.33780				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.57500	105.42733	7.57500	105.40561				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.78320				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.67500	103.17192	6.67500	103.15353				0.00	0	
Total BGL13 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 BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.63521				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.36026				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.66004				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.95518				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.62596				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.38958				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.39277				0.00	1,100,000,000	1,100,000,000
Total BGT01 SPOT										0.00	1,100,000,000	1,100,000,000
Total For BGT01										0.00	1,100,000,000	1,100,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.52855				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.64856				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.85435				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.41500	111.15471	6.41500	111.13533				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.22207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.45432				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.45339				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.88846				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.04069				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.32909				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.13100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.76000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	63.99600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.56967				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.88275				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.26678				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF1(On 19/11/2022 Spot Bond					0.00000	100.52774				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.69393				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	99.21293				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	101.07094				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2(On 03/08/2021 Spot Bond					0.00000	100.75490				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2(On 03/08/2022 Spot Bond					0.00000	100.81379				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2(On 12/10/2021 Spot Bond					0.00000	101.01129				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	101.09026				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2021 Spot Bond					0.00000	100.72101				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	100.75487				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.78431				0.00	0	
Total BPPF30 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 BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.77288				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
CBL26 On 06/05/2021 Spot Bond			5.27500	104.99357	5.27500	104.97848				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.60047				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.60231				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.35000	113.89599	7.35000	113.87340				0.00	0	100,000,00
Total CCT01 SPOT										0.00	0	100,000,00
Total For CCT01										0.00	0	100,000,00
CCT02 On 12/06/2024 Spot Bond			7.60000	114.64816	7.60000	114.62467				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.23000	110.17841	8.23000	110.15426				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.65000	104.40712	9.65000	103.31482				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.21065				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.02509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.10281				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.58444				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.62591				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.36900				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.45464				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	102.38912				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	159.49638	3.14000	159.39462				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			2.15000	2.15000	2.15000	159.52542				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	110.12846	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	99.63162				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			7.44500	108.42762	7.44500	108.40609				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.32962	8.70700	125.27100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.03255				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.04272				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.79431				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.21338	10.98000	99.18457				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	117.70800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	117.28470	6.50000	120.68900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 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	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.09607				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.67961				0.00	0	
Total CLN398 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 CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.67390				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN444 On 24/05/2021 Spot Bond			6.17000	104.69909	6.17000	104.68155				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			2.15000	168.99313	2.15000	168.97384				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.21500	134.86143	5.21500	134.83484				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.65500	132.74509	5.65500	132.71735				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	100.65233				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.69056				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.81427				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.87500	103.33686	6.87500	103.31787				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.62335				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.11514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.43330				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.70494				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 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	
CLN475 On 29/11/2021 Spot Bond			100.00000	65.11579	100.00000	64.97009				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.69896				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.73652				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	100.89754				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.37000	105.25731	6.37000	105.23917				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	104.31104	10.16000	104.97200				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			6.67500	104.62908	6.67500	104.61011				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN49(On 28/03/2022 Spot Bond					0.00000	100.43343				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	100.11226				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.46930				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			7.07500	109.68120	7.07500	109.66047				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	102.61518				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49(On 20/05/2021 Spot Bond					0.00000	100.55701				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	101.27096				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	101.34454				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.69898				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	101.76291				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	100.35586				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51(On 11/10/2022 Spot Bond					0.00000	101.86366				0.00	0	
Total CLN510 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 CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.21119				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.39698	9.96000	100.37047				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	104.13513	10.01000	104.10720				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.54706				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.34550	9.60000	103.13950				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.26129				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.42710				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.65713				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.51461	9.20000	100.49004				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	100.93672				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.46752				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.03434				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.46971				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.88736				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.26129				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.10429				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.14772				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.08000	106.44522	9.08000	106.41911				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.80834				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.97337				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.31020				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	131.41100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.44268				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN545 On 17/01/2024 Spot Bond					0.00000	101.28154				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.55000	107.25843	8.55000	107.23362				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.60000	104.91184	8.60000	104.88784				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.69000	109.34955	8.69000	109.32386				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	297.51817				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.69708				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.69712				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.52832				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.45348				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN560 On 20/12/2023 Spot Bond			100.00000		0.00000	121.29600				0.00	0	
Total CLN560 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.74382				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	103.68722	10.19000	103.71333				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.55000	109.89281	8.55000	109.86739				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.77864				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.50415				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	103.75032				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	100.39607				0.00	100,000,000	150,000,000
Total CLN567 SPOT										0.00	100,000,000	150,000,000
Total For CLN567										0.00	100,000,000	150,000,000
CLN56 On 11/02/2024 Spot Bond					0.00000	100.70001				0.00	100,000,000	50,000,000
Total CLN568 SPOT										0.00	100,000,000	50,000,000
Total For CLN568										0.00	100,000,000	50,000,000
CLN56 On 13/05/2021 Spot Bond					0.00000	100.73942				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN57 On 13/05/2021 Spot Bond					0.00000	100.82673				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.78000	108.26229	8.78000	108.23660				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.73386				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.91262				0.00	4,400,000,000	2,200,000,000
Total CLN573 SPOT										0.00	4,400,000,000	2,200,000,000
Total For CLN573										0.00	4,400,000,000	2,200,000,000
CLN573 On 11/02/2024 Spot Bond					0.00000	100.70376				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.21855				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.11394				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.09975				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.87540				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.73455				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.41607				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	100.23932				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.99481				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.40461				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN586 On 16/09/2025 Spot Bond					0.00000	102.68640				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.29890				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.19845				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.17023				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.23477				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.02108				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.63500	139.67772	3.63500	112.46881				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.51937				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.51937				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.14101				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	99.88295				0.00	0	
Total CLN598 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 CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.27209				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.17023				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.17023				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 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	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.23709				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.74135				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.66052				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.43637				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.13820				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.54109				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.85119	9.32000	103.82521				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61(On 23/07/2022 Spot Bond					0.00000	100.92900				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611On 14/04/2026 Spot Bond					0.00000	102.85938				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612On 07/03/2025 Spot Bond					0.00000	100.32349				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613On 22/08/2022 Spot Bond					0.00000	100.52213				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614On 30/11/2021 Spot Bond					0.00000	100.41598				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615On 30/09/2022 Spot Bond					0.00000	100.07360				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616On 20/12/2029 Spot Bond					0.00000	96.79400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617On 20/12/2024 Spot Bond					0.00000	101.73798				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618On 20/12/2022 Spot Bond					0.00000	100.10992				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619On 30/11/2021 Spot Bond					0.00000	100.40458				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620On 28/10/2024 Spot Bond					0.00000	100.87355				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 28/10/2022 Spot Bond					0.00000	100.87033				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 28/04/2021 Spot Bond					0.00000	100.80487				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62 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	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.99055				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.72500	105.41737	6.72500	105.39811				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.68250				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	90.42067				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.52500	59.98941	12.52500	80.44848				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2021 Spot Bond					0.00000	100.50161				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.25000	101.89130	9.25000	101.86585				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.67941				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	100.50950				0.00	0	
Total CLN632 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 CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.54255				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.73698				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.20687				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.51841				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.67631				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.83461				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.64214				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.73817				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.00057				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.52126				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.16693				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.92019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.16722				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.67631				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.42728				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.67631				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.54200				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.67631				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	100.27300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.11640				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.61927				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.82541				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN659 On 20/06/2023 Spot Bond					0.00000	100.09972				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN660 On 20/12/2023 Spot Bond					0.00000	100.10343				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	98.82600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.27200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	104.31200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	127.32800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.76549				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	99.85831				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.81232				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	107.19149				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.98604				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.45826				0.00	0	
Total CLN670 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 CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.74847				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.30033				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.28961	139.44158	4.28961	113.02558				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.28961	139.44158	4.28961	113.02631				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 18/06/2021 Spot Bond					0.00000	100.41922				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.76393				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.80512				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 02/06/2021 Spot Bond					0.00000	100.71032				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.09600				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.81122				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.77732				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.29784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.09184				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.09444				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.71420				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.10923				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.11220				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.11196				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.09843				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.03994				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.09851				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.84207				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	92.34405				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN695 On 07/07/2021 Spot Bond					0.00000	101.47888				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.01201				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.43362				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.93738				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	102.89811				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.38716				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.63128				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.42763				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.79046				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.22852				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.09380				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.39750				0.00	0	
Total CLN706 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 CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.82571				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.26690				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.09599				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	81.45285				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	81.70226				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.24261				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.60524				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.09664				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.09664				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.09664				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.46687				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.07896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.24009				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.51318				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.76956				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.37590				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.57108				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.08873				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.08873				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.08873				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.09034				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.09034				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.09034				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.13660				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.20469				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73(On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.86229				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73(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	
CLN73(On 11/09/2026 Spot Bond					0.00000	100.24497				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73(On 12/09/2022 Spot Bond					0.00000	100.79518				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.85500	105.04304	7.85500	105.02081				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF1(On 17/08/2021 Spot Bond					0.00000	100.64423				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.07500	111.94846	8.07500	111.92411				0.00	0	13,120,000,00
Total COJ05 SPOT										0.00	0	13,120,000,00
Total For COJ05										0.00	0	13,120,000,00
COJ08 On 22/06/2026 Spot Bond			9.70000	110.11938	9.70000	110.09074				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.85500	112.48131	6.85500	112.46048				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			7.51000	102.83741	7.51000	102.81659				0.00	0	
Total COT01 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 COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.11000	100.33507	10.11000	100.30789				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			10.20000	99.25652	10.20000	99.22939				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			9.87500	9.87500	9.87500	106.70946				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.54454				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.09844				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.09811				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.79786				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.40174				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.08086				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.28869				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.09762				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	99.99996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.30558				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.22551				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.50991				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.54077				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.95000	8.95000	8.95000	108.28602				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.01842				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.55183				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.62500	103.01910	6.62500	103.00068				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.99000	106.15137	6.99000	106.13122		182,439,000,000.00		26,100,000	184,470,400	
Total DV23 SPOT								182,439,000,000.00		26,100,000	184,470,400	
Total For DV23								182,439,000,000.00		26,100,000	184,470,400	
DV23/R On 27/02/2023 Spot Bond			100.00000	29.77535	100.00000	29.70872				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	29.77535	100.00000	29.70872				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.54500	109.21658	6.54500	109.19715				0.00	0	
Total DV24 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 DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.05108	9.69000	101.02466				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.05108	9.69000	101.02466				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.86000	92.23066	11.86000	92.20131				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	101.09471	10.10000	101.06719				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.09471	10.10000	101.06719				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	100.41756				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.73063				0.00	21,300,000,000	21,300,000,000
Total DVF22 SPOT										0.00	21,300,000,000	21,300,000,000
Total For DVF22										0.00	21,300,000,000	21,300,000,000
DVF22f On 29/08/2022 Spot Bond					0.00000	99.46168				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	101.10404				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.23631				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.53413				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.82203				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.31228				0.00	0	
Total DVF27 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 DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.35897				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.82254				0.00	0	360,000,00
Total DVFB25 SPOT										0.00	0	360,000,00
Total For DVFB25										0.00	0	360,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.84056				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.75958				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.83531				0.00	0	700,000,00
Total DVFB28 SPOT										0.00	0	700,000,00
Total For DVFB28										0.00	0	700,000,00
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.80375				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.58987				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.61831				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.55000	105.12503	4.55000	105.11212				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			6.08000	103.77908	6.08000	103.76219				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.98500	108.22410	6.98500	108.20391				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.11000	104.85988	5.11000	104.83973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.09000	91.87695	5.09000	91.85915				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	132.23626	2.25000	132.22083				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.09000	140.78865	4.09000	140.76517				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.10300	126.64186	4.10300	126.62068				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.14500	122.59094	4.14500	122.57031				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.75000	108.30239	4.75000	108.28247				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.06000	93.91890	5.06000	93.90078				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	132.23626	2.25000	132.22083				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	146.16993				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	143.83517				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	110.84809				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	109.91275				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	110.22483				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	108.56061				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	100.83407				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	102.19539				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	100.26571				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.27000	106.09424	9.27000	106.06769				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			11.46000	11.46000	11.46000	96.98396				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.81000	11.81000	11.81000	101.37841				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.35000	105.79034	9.35000	104.39158				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.35000	9.35000	9.35000	105.31323				0.00	0	100,000,00
Total EMM07 SPOT										0.00	0	100,000,00
Total For EMM07										0.00	0	100,000,00
EMM07 On 17/07/2032 Spot Bond			12.00500	12.00500	12.00500	79.02636				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.92500	10.92500	10.92500	102.05442				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.00500	12.00500	12.00500	96.47163				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.47031				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.38659				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.29213				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.30067				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.20967				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.24514				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.71242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.42562				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.69614				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4i On 12/03/2022 Spot Bond					0.00000	100.23873				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.37087				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.38139				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.02312				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.29519				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.85131				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.59805				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.57080				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.64158				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERS3C On 17/08/2022 Spot Bond					0.00000	100.57624			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.60345			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.56213			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.54903			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.63064			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.37500	107.89763	6.37500	107.87893			0.00	0	63,000,00
Total ES23 SPOT									0.00	0	63,000,00
Total For ES23									0.00	0	63,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.74014	10.00000	101.71273			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.46000	97.48766	8.46000	97.46547		21,934,242,000,000.00	2,592,700,000	8,128,704,00	
Total ES26 SPOT								21,934,242,000,000.00	2,592,700,000	8,128,704,00	
Total For ES26								21,934,242,000,000.00	2,592,700,000	8,128,704,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.93656	7.85000	99.91542			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.96000	71.77791	11.87500	72.18567		3,555,708,000,000.00	297,300,000	3,061,303,00	
Total ES33 SPOT								3,555,708,000,000.00	297,300,000	3,061,303,00	
Total For ES33								3,555,708,000,000.00	297,300,000	3,061,303,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.30057	7.50000	100.28050			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.36500	74.86421	12.36500	74.83953		31,680,366,500,000.00	2,562,100,000	7,895,063,40	
Total ES42 SPOT								31,680,366,500,000.00	2,562,100,000	7,895,063,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES42										1,680,366,500,000.00	2,562,100,000	7,895,063,40
ES42/R On 25/04/2042 Spot Bond			8.50000	103.63198	8.50000	103.60828				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	100.97031				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.32031				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.26979				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.09766				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.98316				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.51877				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.61603				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.64453				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.89619				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.44206				0.00	0	100,000,00
Total FIFB19 SPOT										0.00	0	100,000,00
Total For FIFB19										0.00	0	100,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.53165				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.57945				0.00	11,400,000,000	5,700,000,000
Total FRB13 SPOT										0.00	11,400,000,000	5,700,000,000
Total For FRB13										0.00	11,400,000,000	5,700,000,000
FRB14 On 02/06/2021 Spot Bond			6.40500	6.40500	6.40500	103.81586			66,483,900,000,000.00		10,380,000,000	5,190,000,000
Total FRB14 SPOT									66,483,900,000,000.00		10,380,000,000	5,190,000,000
Total For FRB14									66,483,900,000,000.00		10,380,000,000	5,190,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	103.24826				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.67360				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			7.34500	105.85298	7.34500	105.83175				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.63745				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.20369				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.97498				0.00	1,000,000,000	350,000,000
Total FRB22 SPOT										0.00	1,000,000,000	350,000,000
Total For FRB22										0.00	1,000,000,000	350,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.15599				0.00	100,000,000	50,000,000
Total FRB23 SPOT										0.00	100,000,000	50,000,000
Total For FRB23										0.00	100,000,000	50,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.83663				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB25 On 19/09/2024 Spot Bond					0.00000	103.53105				0.00	0	50,000,00
Total FRB25 SPOT										0.00	0	50,000,00
Total For FRB25										0.00	0	50,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.47619				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.05000	107.88102	9.05000	107.85480				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.64203				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.20500	170.31755	1.20500	170.30253				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.31000	313.28643	2.31000	313.24943				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.48000	2.48000	2.48000	148.91166				0.00	0	1,900,000,00
Total FRBI25 SPOT										0.00	0	1,900,000,00
Total For FRBI25										0.00	0	1,900,000,00
FRBI28 On 31/03/2028 Spot Bond			3.88000	191.39865	3.88000	191.36791				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.37000	4.37000	4.37000	100.63500				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.95000	4.95000	4.95000	209.95349				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.84500	80.19785	5.84500	80.18075				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.16000	91.14626	5.16000	91.12842				0.00	0	
Total FRBI50 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 FRB150										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			6.42335	6.42335	6.42335	79.92214				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			6.49953	6.49953	6.49953	79.12733				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.81500	3.81500	3.81500	141.83792				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	94.62571				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.26000	168.84003	2.26000	168.82025				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.12000	167.65075	3.12000	167.62718				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.81666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.21747				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.87597				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	100.46805				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.79896				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.93635				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.51121				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.52323				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.10668				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	109.51205				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.95004				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28: On 20/12/2022 Spot Bond					0.00000	100.14302				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	107.61452				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.09316				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.28657				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.96129				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	100.94217				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.65681				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.66824				0.00	0	200,000,00
Total FRC297 SPOT										0.00	0	200,000,00
Total For FRC297										0.00	0	200,000,00
FRC29: On 20/06/2024 Spot Bond					0.00000	100.12287				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.76545				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.32389				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.58154				0.00	0	
Total FRC303 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 FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.90027				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.43600				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.32442				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.09118				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.10464				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.11475				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	99.20004				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.23283				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.94918				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	97.70781				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.11460				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.11729				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.10563				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	99.89152				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.43729				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	99.98733				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.45348				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.70855				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.05624				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.53123				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	107.56976				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.64614				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.30786				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC335 On 07/12/2023 Spot Bond					0.00000	100.91467				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.10893				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.13543				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 17/08/2021 Spot Bond					0.00000	100.54032				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.09522				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	101.13600				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 03/08/2021 Spot Bond					0.00000	100.78435				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.12283				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.00029				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.07315				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.01675				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2021 Spot Bond					0.00000	100.92039				0.00	0	
Total FRC350 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 FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.52287				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.56885				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.03282				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	99.97064				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.03443				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.01017				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.92045				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.60039				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.24374				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.57275				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.53282				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.90000	2.90000	2.90000	167.93109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.84000	2.84000	2.84000	168.01413				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.82000	2.82000	2.82000	168.04182				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.46000	98.47359	4.46000	98.45638				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.99000	104.84215	4.99000	104.82211				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.33571				0.00	2,590,000,000	2,590,000,000
Total FRJ022 SPOT										0.00	2,590,000,000	2,590,000,000
Total For FRJ022										0.00	2,590,000,000	2,590,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.49841				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.13074				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.86128				0.00	0	2,047,500,000
Total FRJ23 SPOT										0.00	0	2,047,500,000
Total For FRJ23										0.00	0	2,047,500,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.64179				0.00	940,000,000	2,940,000,000
Total FRJ24 SPOT										0.00	940,000,000	2,940,000,000
Total For FRJ24										0.00	940,000,000	2,940,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.62909				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.63621				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.68941				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.17109				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.34800	4.34800	4.34800	94.92041				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	105.92051				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.31113				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.84476				0.00	589,565,200	147,391,30
Total FRS104 SPOT										0.00	589,565,200	147,391,30
Total For FRS104										0.00	589,565,200	147,391,30
FRS10 On 31/01/2038 Spot Bond			5.05000	104.02736	5.05000	104.00730				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.80000	213.10665	4.80000	213.06714				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.19000	102.15560	5.19000	102.13554				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	212.43997				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.36500	144.19912	3.36500	144.17790				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	124.27138	3.70500	124.25194				0.00	0	
Total FRS115 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 FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.99000	104.84215	4.99000	104.82211				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.95000	209.99327	4.95000	209.95349				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.00000	208.96774	5.00000	208.92790				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.89500	117.63392	2.89500	146.66980				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.03000	208.35537	5.03000	208.31547				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.19000	102.15560	5.19000	102.13554				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.63000	182.59715	4.63000	182.56413				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.94000	92.79493	5.94000	92.77482				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.52000	183.85878	4.52000	183.82608				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.58000	183.16940	4.58000	183.13651				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.54000	198.27178	5.54000	198.23111				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.89000	93.38562	5.89000	93.36551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	102.13554				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.17000	102.42049	5.17000	102.40043				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.39000	185.36260	4.39000	185.33027				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.31000	202.74384	5.31000	202.70350				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.52000	183.85878	4.52000	183.82608				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.52000	183.85878	4.52000	183.82608				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.81000	180.55381	4.81000	180.52030				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.66500	142.63515	3.66500	142.61299				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.96000	169.25808	1.96000	169.23964				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.87000	179.87849	4.87000	179.84481				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.91000	179.42989	4.91000	179.39609				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15 On 31/01/2025 Spot Bond			3.63500	142.79065	3.63500	142.76859				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.38500	185.42072	4.38500	185.38841				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.92000	4.92000	4.92000	179.28411				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	17.44678				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.19177				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.01924				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.12443				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.16876				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	99.99977				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	148.85185				0.00	0	
Total FRS183 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 FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	164.84195				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	149.78002				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	159.60521				0.00	1,890,208,300	609,355,300
Total FRS187 SPOT										0.00	1,890,208,300	609,355,300
Total For FRS187										0.00	1,890,208,300	609,355,300
FRS19 On 19/06/2026 Spot Bond					0.00000	42.81311				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.70592				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.81218				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.70333				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.47674				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 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	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.13916				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.57334				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	124.03376				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.08220				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	102.32643				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.09522				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.56296				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	

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 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	100.68628				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	
Total For FRS232										0.00	0	
FRS23(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	
FRS23(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	
FRS23(On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	105.91986				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(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	
FRS23(On 13/10/2023 Spot Bond					0.00000	107.34708				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23(On 23/10/2025 Spot Bond					0.00000	103.00836				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	98.79694				0.00	0	
Total FRS240 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 FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.47917				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.49627				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	98.42770				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.06265				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.72583				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.58813				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.49112				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.42689				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.37153				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					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	96.33603				0.00	607,601,600	195,875,400
Total FRS258 SPOT										0.00	607,601,600	195,875,400
Total For FRS258										0.00	607,601,600	195,875,400
FRS258 On 24/03/2022 Spot Bond					0.00000	100.15802				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,000
Total FRS260 SPOT										0.00	0	3,000,000,000
Total For FRS260										0.00	0	3,000,000,000
FRS260 On 07/12/2023 Spot Bond			2.11000	2.11000	2.11000	314.80783				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.85000	316.88166	1.85000	316.84822				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.85000	1.85000	1.85000	316.84822				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS43 On 31/01/2022 Spot Bond			1.20000	170.32462	1.20000	170.30961				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS51 On 31/01/2022 Spot Bond			1.20000	170.32462	1.20000	170.30961			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.79877			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.89000	97.64347	4.89000	97.62506			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.32000	72.06206	4.32000	107.78151			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.78500	2.78500	2.78500	147.26019			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.06500	3.06500	3.06500	145.76274			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.91000	2.91000	2.91000	308.63169			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.45500	5.45500	5.45500	104.73658			0.00	0	87,500,00
Total FRX23 SPOT									0.00	0	87,500,00
Total For FRX23									0.00	0	87,500,00
FRX24 On 10/12/2024 Spot Bond			6.30000	117.70628	6.30000	117.68622			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.88000	112.26110	6.88000	112.24011			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.38000	109.39975	7.38000	109.37797		199,998,000,000.00		27,100,000	95,971,20
Total FRX26 SPOT								199,998,000,000.00		27,100,000	95,971,20
Total For FRX26								199,998,000,000.00		27,100,000	95,971,20
FRX27 On 07/03/2027 Spot Bond			7.49000	113.37926	7.49000	113.35660			0.00	0	
Total FRX27 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 FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.86000	114.14678	7.86000	114.12247				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.90500	106.63530	8.90500	106.60963			89,050,000,000.00		10,000,000	10,000,00
Total FRX30 SPOT									89,050,000,000.00		10,000,000	10,000,00
Total For FRX30									89,050,000,000.00		10,000,000	10,000,00
FRX31 On 21/02/2031 Spot Bond			9.72000	99.57402	9.72000	99.54793			97,200,000,000.00		10,000,000	1,360,000,00
Total FRX31 SPOT									97,200,000,000.00		10,000,000	1,360,000,00
Total For FRX31									97,200,000,000.00		10,000,000	1,360,000,00
FRX32 On 31/03/2032 Spot Bond			9.11500	109.60495	9.11500	109.57811			0.00		0	
Total FRX32 SPOT									0.00		0	
Total For FRX32									0.00		0	
FRX45 On 14/04/2045 Spot Bond			11.43000	75.72659	11.43000	75.70348			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.03367			0.00		0	
Total FS6A2 SPOT									0.00		0	
Total For FS6A2									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.29699			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.48836			0.00		0	
Total FS6B1 SPOT									0.00		0	
Total For FS6B1									0.00		0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.43786			0.00		0	
Total FS7A1 SPOT									0.00		0	
Total For FS7A1									0.00		0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.46453			0.00		0	
Total FS7A2 SPOT									0.00		0	
Total For FS7A2									0.00		0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.48071			0.00		0	180,000,00
Total FS7A3 SPOT									0.00		0	180,000,00
Total For FS7A3									0.00		0	180,000,00
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.48547			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.51581				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.38977				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.43321				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.64604				0.00	0	200,000,00
Total GH5A21 SPOT										0.00	0	200,000,00
Total For GH5A21										0.00	0	200,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.45405				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.68591				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.41871				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.97000	108.83941	3.97000	108.82167				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.98510				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.75708				0.00	0	480,000,00
Total GRT11 SPOT										0.00	0	480,000,00
Total For GRT11										0.00	0	480,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	100.54089				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT16 On 17/10/2021 Spot Bond					0.00000	101.13995				0.00	0	1,200,000,00
Total GRT16 SPOT										0.00	0	1,200,000,00
Total For GRT16										0.00	0	1,200,000,00
GRT17 On 17/10/2023 Spot Bond			6.55500	112.88159	6.55500	112.86159				0.00	0	100,000,00
Total GRT17 SPOT										0.00	0	100,000,00
Total For GRT17										0.00	0	100,000,00
GRT19 On 14/03/2022 Spot Bond					0.00000	100.39181				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.70617				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.00000	101.91293	9.00000	101.88829				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.98290				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.07890				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.16448				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.60127				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.10914				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.70196				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.24587				0.00	0	
Total GRT28 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 GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.25613				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.88961				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.39087				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	98.94222				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.17073				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.57568				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.20727				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.97310				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.81006				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.23048				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.65162				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.51120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.02847				0.00	0	100,000,00
Total GRT45 SPOT										0.00	0	100,000,00
Total For GRT45										0.00	0	100,000,00
GRT46 On 24/06/2021 Spot Bond					0.00000	100.02456				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.00778				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	99.98631				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.36848				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.39624				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	99.99999				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.38671				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.87358				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.14621				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.34482				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB10 On 17/03/2022 Spot Bond					0.00000	99.83180				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.47595				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.33968				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.27898				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.97112				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.97290				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.97348				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.45000	312.20237	2.45000	312.16429				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.80000	2.80000	2.80000	316.46105				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.42500	100.48637	10.42500	100.45816				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.79000	77.31813	4.79000	98.03740				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.93500	83.74820	11.93500	83.72138				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.53522	100.00000	10.51165				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.99500	82.87429	11.99500	82.84763			23,990,000,000,000.00	2,000,000,000	6,020,000,00	
Total HWAY35 SPOT									23,990,000,000,000.00	2,000,000,000	6,020,000,00	
Total For HWAY35									23,990,000,000,000.00	2,000,000,000	6,020,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.53421	100.00000	10.51064			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	101.17976			0.00	0	16,110,000,00	
Total HWF11 SPOT									0.00	0	16,110,000,00	
Total For HWF11									0.00	0	16,110,000,00	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.98869			0.00	0		
Total HWF12 SPOT									0.00	0		
Total For HWF12									0.00	0		
HWF13 On 28/11/2022 Spot Bond					0.00000	100.39472			0.00	0		
Total HWF13 SPOT									0.00	0		
Total For HWF13									0.00	0		
I2025 On 31/01/2025 Spot Bond			2.26000	150.13379	2.21500	150.36400			407,623,092,000,000.00	180,364,200,000	355,643,013,60	
Total I2025 SPOT									17,623,092,000,000.00	180,364,200,000	355,643,013,60	
Total For I2025									17,623,092,000,000.00	180,364,200,000	355,643,013,60	
I2029 On 31/03/2029 Spot Bond			3.50000	107.22649	3.50000	107.21038			80,325,350,000,000.00	22,950,100,000	204,911,274,90	
Total I2029 SPOT									10,325,350,000,000.00	22,950,100,000	204,911,274,90	
Total For I2029									10,325,350,000,000.00	22,950,100,000	204,911,274,90	
I2033 On 28/02/2033 Spot Bond			3.96000	103.67857	3.96000	103.66182			522,583,574,832,000.00	131,965,549,200	155,342,034,40	
Total I2033 SPOT									22,583,574,832,000.00	131,965,549,200	155,342,034,40	
Total For I2033									22,583,574,832,000.00	131,965,549,200	155,342,034,40	
I2038 On 31/01/2038 Spot Bond			4.29000	114.93707	4.29000	114.91729			197,340,000,000,000.00	46,000,000,000	398,475,929,70	
Total I2038 SPOT									17,340,000,000,000.00	46,000,000,000	398,475,929,70	
Total For I2038									17,340,000,000,000.00	46,000,000,000	398,475,929,70	
I2046 On 31/03/2046 Spot Bond			4.32500	102.91848	4.32500	102.90073			697,070,000,000,000.00	623,600,000,000	535,877,688,20	
Total I2046 SPOT									17,070,000,000,000.00	623,600,000,000	535,877,688,20	
Total For I2046									17,070,000,000,000.00	623,600,000,000	535,877,688,20	
I2050 On 31/12/2050 Spot Bond			4.15000	109.53675	4.16000	109.31245			586,876,519,105,000.00	141,416,028,700	438,745,516,10	

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 I2050 SPOT										16,876,519,105,000.00	141,416,028,700	438,745,516,10
Total For I2050										16,876,519,105,000.00	141,416,028,700	438,745,516,10
IBL101 On 24/05/2022 Spot Bond			6.39000	6.39000	6.39000	106.06203				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.19288				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.57000	311.27686	2.57000	311.23789				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.47093				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.63541				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.49280				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.57368				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.10609				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.58815				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.07098				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.49468				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL130 On 22/07/2022 Spot Bond					0.00000	101.02888				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.67271				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.46768				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.11551				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.52202				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.48878				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.66379				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.61556				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.46882				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.46641				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.09289				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	99.88290				0.00	0	
Total IBL147 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 IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.39929				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.41668				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.58599				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.49556				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.83928				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.81537				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.84275				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.66824				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.70664				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.69727				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.28000	1.28000	1.28000	170.19647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.04500	109.40055	7.04500	109.37964				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.94787				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.60000	169.76193	1.60000	169.74513				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.46500	110.58802	5.46500	110.57155				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.63934				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.27500	104.39059	5.27500	104.37561				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	92.26779	100.00000	92.04652				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	100.50034				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.72577				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.04653				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.25000	107.33190	8.25000	107.30794				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG08 On 13/05/2030 Spot Bond			10.36000	109.55774	10.36000	109.70024				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.35314				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.82000	112.08925	8.82000	112.06268				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.86727				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.85581				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.61761				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.42304				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.09774				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.72529				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.22900				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.65130				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.14939				0.00	0	
Total IDCG21 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 IDCG21										0.00	0	
IDCG2 On 18/12/2024 Spot Bond					0.00000	98.53173				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	100.99968				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.20395				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.70000	105.84438	7.70000	105.82240				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			6.13000	104.12020	6.13000	104.10276				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	101.58193				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.79015				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.08744				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.54125				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.33931				0.00	0	33,000,000,00
Total INLV07 SPOT										0.00	0	33,000,000,00
Total For INLV07										0.00	0	33,000,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	100.38967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.18315				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.08955				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.09116				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.80700				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.20983				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.76958				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.07027				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.71074				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.72358				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.05355				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.40182				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	99.95769				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.24970				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.56276				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	100.43857	2.75000	100.43099				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.28000	175.34000	5.28000	175.30524				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.76107				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	102.17316				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.12983				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.70000	3.70000	3.70000	166.83017				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.40910				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.40500	107.68346	8.40500	101.67691				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.38145				0.00	0	
Total IV042 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 IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.41000	8.41000	8.41000	106.91515				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.20188				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.20000	168.92351	2.20000	168.90399			44,000,000,000.00		20,000,000	10,000,00
Total IV045 SPOT									44,000,000,000.00		20,000,000	10,000,00
Total For IV045									44,000,000,000.00		20,000,000	10,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	101.80425				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.03160				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.18000	176.43481	5.18000	176.40030				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	99.98594				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.57500	100.96102	11.57500	100.93014				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.89000	105.94073	6.89000	105.92101				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	99.99994				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	99.99994				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	99.99994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.77736				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.54000	103.95369	6.54000	103.93524				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.22684				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.73534				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.03662				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.86222				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.46161				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.35373				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.38495				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.87856				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.95278				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC147 On 21/12/2021 Spot Bond					0.00000	100.08708				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.60722				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.57076				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.28225				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.92958				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.03818				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.18648				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.17849				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.18594				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.35975				0.00	0	
Total IVC176 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.24893				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.63427				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.67277				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.11057				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	99.98259				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.99595	7.40000	101.97560				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.41411				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.45507				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.62782				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.20717				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.91350				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.83793				0.00	0	
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.68715				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	99.60214				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	99.52514				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.44827				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	99.36380				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	99.28623				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	99.20878				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	99.15353				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	99.13145				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ047 On 17/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.05424				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			4.10000	4.10000	4.10000	98.97715				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		330,000,000,000,000.00		3,300,000,000	3,300,000,000	
Total IVZ049 SPOT								30,000,000,000,000.00		3,300,000,000	3,300,000,000	
Total For IVZ049								30,000,000,000,000.00		3,300,000,000	3,300,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.11569				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.06207				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.37500	106.48416	6.37500	106.46581				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.40276				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	99.49866				0.00	100,000,000	50,000,000
Total KAP013 SPOT										0.00	100,000,000	50,000,000
Total For KAP013										0.00	100,000,000	50,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	100.99953				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.46372				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.53462				0.00	0	
Total KAP016 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP016										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	101.09375				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.95232				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.79000	128.74823	8.79000	128.71763				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.31776				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.54319				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.35500	106.30845	7.35500	106.28736				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.94044				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.37500	107.52439	9.37500	107.49733				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.86375				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.49500	94.97465	12.49500	94.94287				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.42500	101.62815	10.42500	101.59978				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.58894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.41738				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.75736				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.86269				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.51957				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.08727				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	85.79183				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.15043				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.88500	104.55155	6.88500	104.53212				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.00409				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.42229				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.66390				0.00	0	250,000,00
Total LGL09 SPOT										0.00	0	250,000,00
Total For LGL09										0.00	0	250,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL10 On 08/10/2025 Spot Bond					0.00000	99.16470				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.33375				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.10124				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	100.83113				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.17159				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.66393				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.68135				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.02664				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.51402				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.52829				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.54322				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.74803				0.00	0	530,000,00
Total MBF061 SPOT										0.00	0	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
Total For MBF061										0.00	0	530,000,00
MBF06: On 07/06/2022 Spot Bond					0.00000	100.53595				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.46465				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.29109				0.00	0	1,500,000,00
Total MBF066 SPOT										0.00	0	1,500,000,00
Total For MBF066										0.00	0	1,500,000,00
MBF06: On 17/11/2021 Spot Bond					0.00000	100.47277				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.51089				0.00	0	300,000,00
Total MBF068 SPOT										0.00	0	300,000,00
Total For MBF068										0.00	0	300,000,00
MBP03: On 02/11/2022 Spot Bond					0.00000	101.61233				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.46575				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	100.99022				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.86209				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.81481				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.22079				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.20879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.70827				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.41187				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.83567				0.00	10,000,000,000	10,150,000,000
Total MBP050 SPOT										0.00	10,000,000,000	10,150,000,000
Total For MBP050										0.00	10,000,000,000	10,150,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.32974				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total MBP052 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For MBP052									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
MMIG0 On 12/08/2025 Spot Bond			7.73000	7.73000	7.73000	114.42786			0.00	0		
Total MMIG04 SPOT									0.00	0		
Total For MMIG04									0.00	0		
MMIG0 On 12/08/2022 Spot Bond			6.17500	107.44200	6.17500	107.42395			0.00	0	1,050,000,000	
Total MMIG05 SPOT									0.00	0	1,050,000,000	
Total For MMIG05									0.00	0	1,050,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.64390			0.00	0		
Total MMIG06 SPOT									0.00	0		
Total For MMIG06									0.00	0		
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.70057			0.00	0		
Total MMIG07 SPOT									0.00	0		
Total For MMIG07									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML01 On 10/12/2026 Spot Bond					0.00000	100.04798				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.35000	106.97873	8.35000	106.95469				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.63131				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.60000	97.12323	8.60000	97.10395				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.16863				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.04114				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.23338				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.28666				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.79967				0.00	0	100,000,00
Total MTN12 SPOT										0.00	0	100,000,00
Total For MTN12										0.00	0	100,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	98.46452				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.67062				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.69616				0.00	0	
Total MTN15 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 MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.14425			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.30371			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.94391			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.30641			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.09792			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.35544			0.00	10,000,000	10,000,000
Total MTN21 SPOT									0.00	10,000,000	10,000,000
Total For MTN21									0.00	10,000,000	10,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.99263			0.00	0	200,000,000
Total MTN22 SPOT									0.00	0	200,000,000
Total For MTN22									0.00	0	200,000,000
MTN23 On 29/01/2026 Spot Bond			8.30000	101.23464	8.30000	101.21189			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.07296			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.71903			0.00	1,320,000,000	660,000,000
Total MTNC22 SPOT									0.00	1,320,000,000	660,000,000
Total For MTNC22									0.00	1,320,000,000	660,000,000
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		80,000,000,000,000.00	800,000,000	800,000,000	400,000,000
Total MTNC23 SPOT								80,000,000,000,000.00	800,000,000	800,000,000	400,000,000
Total For MTNC23								80,000,000,000,000.00	800,000,000	800,000,000	400,000,000
MWAR On 22/11/2021 Spot Bond					0.00000	100.53635			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.53635				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.57438				0.00	0	140,000,00
Total MWAR05 SPOT										0.00	0	140,000,00
Total For MWAR05										0.00	0	140,000,00
MWAR(On 22/02/2024 Spot Bond					0.00000	100.57431				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	100.88883				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.67732				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.09697				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.12465				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.63078				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.08436				0.00	0	100,000,00
Total N7B25 SPOT										0.00	0	100,000,00
Total For N7B25										0.00	0	100,000,00
N7C25 On 20/03/2022 Spot Bond					0.00000	100.10822				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.12848				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7E25 On 20/03/2022 Spot Bond					0.00000	100.14708				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.39500	105.83351	6.39500	105.81510				0.00	0	50,000,00
Total NAM01 SPOT										0.00	0	50,000,00
Total For NAM01										0.00	0	50,000,00
NAM03 On 01/08/2023 Spot Bond			6.97500	108.12795	6.97500	108.10748				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.23000	106.93383	9.23000	106.90717				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.90807				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.94807				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.82542				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.05307				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.84959				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.54000	108.77266	6.54000	108.75365				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.42500	103.30913	5.42500	103.29397				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.84000	103.59701	5.84000	103.58054				0.00	0	
Total NBK15A 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 NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.60000	110.75311	6.60000	110.73325			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.12000	116.19270	7.12000	116.17037			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			6.37000	106.77500	6.37000	106.75661			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.11000	117.23092	7.11000	117.20843		1,322,460,000,000.00		186,000,000	54,000,00
Total NBK20A SPOT								1,322,460,000,000.00		186,000,000	54,000,00
Total For NBK20A								1,322,460,000,000.00		186,000,000	54,000,00
NBK20 On 25/06/2021 Spot Bond					0.00000	100.12661			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.15000	114.02299	8.15000	113.99784		326,000,000,000.00		40,000,000	40,000,00
Total NBK21A SPOT								326,000,000,000.00		40,000,000	40,000,00
Total For NBK21A								326,000,000,000.00		40,000,000	40,000,00
NBK22 On 19/11/2022 Spot Bond			5.46500	110.75365	5.46500	110.73716			0.00	0	1,600,000,00
Total NBK22A SPOT									0.00	0	1,600,000,00
Total For NBK22A									0.00	0	1,600,000,00
NBK23 On 19/11/2025 Spot Bond			6.83500	118.93396	6.83500	118.91189			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.87500	119.52302	7.87500	119.49752			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	100.66256			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.95000	5.95000	5.95000	109.46591			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.72879			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	30.70935	100.00000	30.64064				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.92825				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.06000	117.03552	8.06000	117.00997				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.87000	110.48201	5.87000	110.46436				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.22000	115.98478	7.22000	115.96206				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.32500	109.53674	6.32500	109.51790				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.00000	111.78083	6.00000	111.76257				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.19767				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34 On 10/05/2021 Spot Bond					0.00000	100.76625				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.38187				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	102.25534				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK38I On 02/08/2021 Spot Bond					0.00000	101.18793				0.00	600,000,000	300,000,000
Total NBK38B SPOT										0.00	600,000,000	300,000,000
Total For NBK38B										0.00	600,000,000	300,000,000
NBK4 On 28/10/2024 Spot Bond			10.02500	10.02500	10.02500	71.00895				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.07387				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.33921				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.44127				0.00	0	200,000,000
Total NBK43B SPOT										0.00	0	200,000,000
Total For NBK43B										0.00	0	200,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	101.53058				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.63085				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.05322				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.70784				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.10002				0.00	0	590,000,000
Total NBK49B SPOT										0.00	0	590,000,000
Total For NBK49B										0.00	0	590,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.71860				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.87114				0.00	0	
Total NBK51B 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 NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.01639				0.00	0	580,000,00
Total NBK52B SPOT										0.00	0	580,000,00
Total For NBK52B										0.00	0	580,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	100.24329				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.51549				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.89460				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.76107				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.86708				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.17861				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.59776				0.00	0	500,000,00
Total NBKB59 SPOT										0.00	0	500,000,00
Total For NBKB59										0.00	0	500,000,00
NBK6 On 24/02/2025 Spot Bond					0.00000	100.89633				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.45894				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.09531				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	

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			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			9.19500	104.02008	9.19500	103.99468				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.09449				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.23000	103.49089	9.23000	103.46552				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.09531				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.09649				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.09811				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.83043				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.25905				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	100.99476				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.28284				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.55083				0.00	0	
Total NGL01G 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 NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.42683				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.79580				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.82573				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.72780				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.58983				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.00305				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.35814				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.63946				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.28501				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.77501				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.37191				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.44585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.45689				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.56108				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.02773				0.00	3,500,000,000	3,500,000,000
Total NGT108 SPOT										0.00	3,500,000,000	3,500,000,000
Total For NGT108										0.00	3,500,000,000	3,500,000,000
NHM00 On 12/05/2021 Spot Bond			13.50000	105.07882	13.50000	105.04057				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.29229				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.42439				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.26240				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.67193				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.14578				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.72177				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.26658				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 11/05/2025 Spot Bond					0.00000	101.00007				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	101.61781				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.64506				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.65076				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	208.92790				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.89000	3.89000	3.89000	191.24740				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.97000	2.97000	2.97000	146.26882				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.80000	3.80000	3.80000	104.89026				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.04000	5.04000	5.04000	104.14256				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.07500	3.07500	3.07500	145.70959				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	195.50133	3.45000	195.47220				0.00	0	
Total NILB12 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 NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.46500	3.46500	3.46500	143.65406				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.53500	3.53500	3.53500	195.57874				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.68000	193.82639	3.68000	193.79630				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.15500	102.61971	5.15500	102.59964				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.07855				0.00	2,500,000,000	7,500,000,000
Total NN011 SPOT										0.00	2,500,000,000	7,500,000,000
Total For NN011										0.00	2,500,000,000	7,500,000,000
NN014 On 10/09/2024 Spot Bond					0.00000	101.48535				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.42673				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.39230				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	130.46549				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.23681				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.40000				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.52215				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.18931				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.77819				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.78371				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.24834				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.54580				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.84818				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	134.65243				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.76848				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	134.45694				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	133.54996				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	100.25531				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	123.93036				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.79151				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	96.62054				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	94.47198				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.39352				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.26916				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.46079				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	95.42672				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	107.99000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	106.30000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	109.81000				0.00	0	
Total NNF015 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 NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	108.52000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	107.20871				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 20/04/2021 Spot Bond					0.00000	100.76273				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.76241				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	104.88869				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF020 On 22/04/2021 Spot Bond					0.00000	100.73171				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.52462				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.23685				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	100.94100				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.62734				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF024 On 17/02/2026 Spot Bond					0.00000	88.82040				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/05/2021 Spot Bond					0.00000	100.50603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	104.88869				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	125.55387				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.31912				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.36330				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.96322				0.00	0	390,000,00
Total NQ1A24 SPOT										0.00	0	390,000,00
Total For NQ1A24										0.00	0	390,000,00
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.53068				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.53170				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.49828				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.39172				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.23962				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.56976				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.54590				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.43429				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.34024				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.44848				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.04500	112.74267	7.04500	112.72110				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.70000	197.52803	2.70000	197.50260				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.47000	118.92556	9.47000	118.89534				0.00	0	12,000,00
Total NRA028 SPOT										0.00	0	12,000,00
Total For NRA028										0.00	0	12,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	16.17897	100.00000	16.14297				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.40650				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.65392				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NTC24 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 NTC24									0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.56961			0.00	0	
Total NTC25 SPOT									0.00	0	
Total For NTC25									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.92838			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.23183			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.23498			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.27931			0.00	0	1,000,000,00
Total NTC29 SPOT									0.00	0	1,000,000,00
Total For NTC29									0.00	0	1,000,000,00
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	100.28503			0.00	0	100,000,00
Total NTC31 SPOT									0.00	0	100,000,00
Total For NTC31									0.00	0	100,000,00
NTC32 On 29/09/2022 Spot Bond					0.00000	100.64532			0.00	0	19,000,000,00
Total NTC32 SPOT									0.00	0	19,000,000,00
Total For NTC32									0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.14154			0.00	0	200,000,00
Total NTCG01 SPOT									0.00	0	200,000,00
Total For NTCG01									0.00	0	200,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.18114			0.00	0	190,000,00
Total OMI01 SPOT									0.00	0	190,000,00
Total For OMI01									0.00	0	190,000,00
OML06 On 19/03/2022 Spot Bond			6.21500	104.11158	6.21500	104.09427			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.41000	112.32454	7.41000	112.30234		74,100,000,000.00		10,000,000	1,540,000,00

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 OML07 SPOT									74,100,000,000.00	10,000,000	1,540,000,000
Total For OML07									74,100,000,000.00	10,000,000	1,540,000,000
OML09 On 14/09/2022 Spot Bond			6.40500	106.62451	6.40500	106.60624			0.00	0	
Total OML09 SPOT									0.00	0	
Total For OML09									0.00	0	
OML10 On 14/09/2025 Spot Bond			7.73500	113.89607	7.73500	113.87259			77,350,000,000.00	10,000,000	910,000,000
Total OML10 SPOT									77,350,000,000.00	10,000,000	910,000,000
Total For OML10									77,350,000,000.00	10,000,000	910,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	98.90858			0.00	0	950,000,000
Total OML11 SPOT									0.00	0	950,000,000
Total For OML11									0.00	0	950,000,000
OML12 On 12/11/2025 Spot Bond					0.00000	101.99783			0.00	0	
Total OML12 SPOT									0.00	0	
Total For OML12									0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.28084			0.00	0	100,000,000
Total PEP01 SPOT									0.00	0	100,000,000
Total For PEP01									0.00	0	100,000,000
PEP02 On 10/03/2025 Spot Bond					0.00000	100.27938			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.46983			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.86388			0.00	100,000,000	50,000,000
Total PMM53 SPOT									0.00	100,000,000	50,000,000
Total For PMM53									0.00	100,000,000	50,000,000
PMM54 On 07/05/2021 Spot Bond					0.00000	100.71249			0.00	0	
Total PMM54 SPOT									0.00	0	
Total For PMM54									0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.45298			0.00	0	
Total PMM55 SPOT									0.00	0	
Total For PMM55									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.52825			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
PRE2B On 20/02/2022 Spot Bond					0.00000	100.59479				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.60429				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.61379				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.52000	116.49617	7.45000	116.82142			140,184,462,160,000.00	2,545,237,295,500	1,017,137,038,10	
Total R186 SPOT									10,184,462,160,000.00	545,237,295,500	1,017,137,038,10	
Total For R186									10,184,462,160,000.00	545,237,295,500	1,017,137,038,10	
R197 On 07/12/2023 Spot Bond			1.55000	319.25416	1.50000	319.62100			37,603,000,000,000.00	24,260,000,000	143,997,090,80	
Total R197 SPOT									37,603,000,000,000.00	24,260,000,000	143,997,090,80	
Total For R197									37,603,000,000,000.00	24,260,000,000	143,997,090,80	
R202 On 07/12/2033 Spot Bond			3.97000	231.37946	4.00000	230.64909			206,519,400,000,000.00	52,020,000,000	350,769,420,10	
Total R202 SPOT									206,519,400,000,000.00	52,020,000,000	350,769,420,10	
Total For R202									206,519,400,000,000.00	52,020,000,000	350,769,420,10	
R2023 On 28/02/2023 Spot Bond			5.35000	104.94613	5.37500	104.88472			615,613,589,730,000.00	1,236,563,287,800	453,074,654,10	
Total R2023 SPOT									615,613,589,730,000.00	1,236,563,287,800	453,074,654,10	
Total For R2023									615,613,589,730,000.00	1,236,563,287,800	453,074,654,10	
R2030 On 31/01/2030 Spot Bond			9.42500	92.84076	9.42500	92.81715			110,249,721,512,500.00	1,178,806,336,500	1,586,524,591,20	
Total R2030 SPOT									110,249,721,512,500.00	1,178,806,336,500	1,586,524,591,20	
Total For R2030									110,249,721,512,500.00	1,178,806,336,500	1,586,524,591,20	
R2032 On 31/03/2032 Spot Bond			10.25500	86.93225	10.25500	86.90837			109,566,624,192,500.00	595,764,663,500	925,382,378,00	
Total R2032 SPOT									109,566,624,192,500.00	595,764,663,500	925,382,378,00	
Total For R2032									109,566,624,192,500.00	595,764,663,500	925,382,378,00	
R2035 On 28/02/2035 Spot Bond			10.94500	86.08642	10.94500	86.06150			757,397,745,400,500.00	1,622,420,990,900	1,452,956,146,20	
Total R2035 SPOT									757,397,745,400,500.00	1,622,420,990,900	1,452,956,146,20	
Total For R2035									757,397,745,400,500.00	1,622,420,990,900	1,452,956,146,20	
R2037 On 31/01/2037 Spot Bond			11.23000	81.33371	11.23000	81.30917			620,801,884,495,000.00	233,375,056,500	1,625,272,576,70	
Total R2037 SPOT									620,801,884,495,000.00	233,375,056,500	1,625,272,576,70	
Total For R2037									620,801,884,495,000.00	233,375,056,500	1,625,272,576,70	
R2040 On 31/01/2040 Spot Bond			11.32500	83.46195	11.32500	83.43655			428,144,545,667,500.00	744,207,023,900	1,525,440,214,30	
Total R2040 SPOT									428,144,545,667,500.00	744,207,023,900	1,525,440,214,30	

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 For R2040									8,144,545,667,500.00	744,207,023,900	525,440,214,30
R2044 On 31/01/2044 Spot Bond			11.38000	80.10977	11.38000	80.08528			390,019,578,074,000.00	297,892,757,300	850,605,828,60
Total R2044 SPOT									10,019,578,074,000.00	297,892,757,300	350,605,828,60
Total For R2044									10,019,578,074,000.00	297,892,757,300	350,605,828,60
R2048 On 28/02/2048 Spot Bond			11.30000	79.30122	11.30000	79.27754			739,850,240,000,000.00	1,038,924,800,000	1,160,537,507,40
Total R2048 SPOT									19,850,240,000,000.00	038,924,800,000	160,537,507,40
Total For R2048									19,850,240,000,000.00	038,924,800,000	160,537,507,40
R208 On 31/03/2021 Spot Bond			3.55000	99.99028	3.55000	99.98055			335,900,000,000,000.00	658,000,000,000	429,485,720,00
Total R208 SPOT									15,900,000,000,000.00	658,000,000,000	429,485,720,00
Total For R208									15,900,000,000,000.00	658,000,000,000	429,485,720,00
R209 On 31/03/2036 Spot Bond			10.97000	65.62421	10.88500	66.06459			188,695,703,041,000.00	290,674,175,300	961,115,551,20
Total R209 SPOT									18,695,703,041,000.00	290,674,175,300	961,115,551,20
Total For R209									18,695,703,041,000.00	290,674,175,300	961,115,551,20
R210 On 31/03/2028 Spot Bond			3.18000	200.04998	3.18000	200.02163			12,934,650,000,000.00	4,067,500,000	145,728,377,50
Total R210 SPOT									12,934,650,000,000.00	4,067,500,000	145,728,377,50
Total For R210									12,934,650,000,000.00	4,067,500,000	145,728,377,50
R212 On 31/01/2022 Spot Bond			0.95000	170.67780	0.95000	170.66395			10,578,383,190,000.00	11,135,140,200	273,235,140,20
Total R212 SPOT									10,578,383,190,000.00	11,135,140,200	273,235,140,20
Total For R212									10,578,383,190,000.00	11,135,140,200	273,235,140,20
R213 On 28/02/2031 Spot Bond			9.95000	82.22756	9.86000	82.69765			654,054,955,910,000.00	668,749,241,800	658,672,408,70
Total R213 SPOT									14,054,955,910,000.00	668,749,241,800	658,672,408,70
Total For R213									14,054,955,910,000.00	668,749,241,800	658,672,408,70
R214 On 28/02/2041 Spot Bond			11.25500	63.04085	11.25500	63.02210			562,247,268,413,000.00	49,955,332,600	527,530,621,40
Total R214 SPOT									12,247,268,413,000.00	49,955,332,600	527,530,621,40
Total For R214									12,247,268,413,000.00	49,955,332,600	527,530,621,40
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.33408			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.40751			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.90382			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.23376			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.78666				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.57427				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.87040				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.41225				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.26622				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.37839				0.00	0	200,000,00
Total RDFB19 SPOT										0.00	0	200,000,00
Total For RDFB19										0.00	0	200,000,00
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.08713				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.09115				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.04152				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.82097				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.57228				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.27184				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.80677				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.18638				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.86566				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.52196				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.39897				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.56399				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.77890				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.57849				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.95010				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.20760				0.00	0	
Total RED705 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 RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.57094				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.10708				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.45593				0.00	0	1,000,000,00
Total RES41 SPOT										0.00	0	1,000,000,00
Total For RES41										0.00	0	1,000,000,00
RES49 On 03/08/2023 Spot Bond					0.00000	101.11051				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.04658				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			5.75000	104.62240	5.75000	104.60599				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.02500	108.86597	7.02500	108.84532				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.73000	95.66561	11.73000	95.63567				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.62500	110.47037	5.62500	110.45344				0.00	0	37,500,00
Total SBK23 SPOT										0.00	0	37,500,00
Total For SBK23										0.00	0	37,500,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.44016				0.00	350,000,000	350,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK25 SPOT										0.00	350,000,000	350,000,000
Total For SBK25										0.00	350,000,000	350,000,000
SBK26 On 25/04/2021 Spot Bond			6.44500	105.64001	6.44500	105.62144				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.78653				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.41640				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			5.16500	103.84099	5.16500	103.82648				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.25000	115.54484	7.25000	115.52212		2,581,000,000,000.00			356,000,000	1,366,500,000
Total SBS20 SPOT								2,581,000,000,000.00		356,000,000	1,366,500,000	
Total For SBS20								2,581,000,000,000.00		356,000,000	1,366,500,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.77049				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.00500	111.86465	6.00500	111.84637				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.35000	106.40874	7.35000	106.38752				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.77000	112.65200	7.77000	112.62841				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.33000	111.87961	6.33000	111.86066				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.75000	109.28050	6.75000	109.26045				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS39 On 29/01/2030 Spot Bond			8.98000	105.97368	8.98000	105.94797				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.48500	105.70191	4.48500	105.68896				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.27500	111.00232	5.27500	110.98635				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.88000	118.70446	6.88000	118.68228				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.90500	118.90699	7.90500	118.88153				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.41500	110.49701	5.41500	110.48070				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.08251				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.46146				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.71500	105.36128	4.71500	105.34771				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.95500	5.95500	5.95500	111.37894				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.54402				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.22924				0.00	0	
Total SBS53 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 SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.12477				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.99000	107.21191	4.99000	107.19740				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.99378				0.00	0	2,820,000,00
Total SBS57 SPOT										0.00	0	2,820,000,00
Total For SBS57										0.00	0	2,820,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.28997				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.62254				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.40127				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.40998				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.47735				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.25078				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.45761				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.01354				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.75175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.40013				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.92000	316.33127	1.92000	316.29726				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	207.90839				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.92586				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.56912				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.17014				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	103.36050				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			010,000,000,000,000.00	410,100,000,000	214,100,000,000	
Total SBT105 SPOT									10,000,000,000,000.00	410,100,000,000	214,100,000,000	
Total For SBT105									10,000,000,000,000.00	410,100,000,000	214,100,000,000	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.79493			0.00	100,000,000	50,000,000	
Total SBT201 SPOT									0.00	100,000,000	50,000,000	
Total For SBT201									0.00	100,000,000	50,000,000	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.55235			0.00	0	0	
Total SBT202 SPOT									0.00	0	0	
Total For SBT202									0.00	0	0	
SBT203 On 03/12/2023 Spot Bond			7.47500	110.29053	7.47500	110.26829			0.00	0	0	
Total SBT203 SPOT									0.00	0	0	
Total For SBT203									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
SBT204 On 16/04/2024 Spot Bond					0.00000	101.16654				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.83278				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.95539				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.59884				0.00	0	30,000,00
Total SBT208 SPOT										0.00	0	30,000,00
Total For SBT208										0.00	0	30,000,00
SGI005 On 10/07/2021 Spot Bond					0.00000	101.93359				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.46763				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	100.93567				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.65367				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.62741				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.79725				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.65026				0.00	0	
Total SLRA6 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 SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.68222				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.69023				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.63317				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.69023				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.78719				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.75871				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.94107				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.71306				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.33291				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.17500	114.01898	7.17500	113.99690				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.51409				0.00	0	800,000,00
Total SNT04 SPOT										0.00	0	800,000,00
Total For SNT04										0.00	0	800,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.43329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.44216				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.62207				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.07887				0.00	100,000,000	50,000,00
Total SPDA12 SPOT										0.00	100,000,000	50,000,00
Total For SPDA12										0.00	100,000,000	50,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.49277				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.51519				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.04587				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.20719				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.23645				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.44998				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.14763				0.00	0	100,000,00
Total SPG008 SPOT										0.00	0	100,000,00
Total For SPG008										0.00	0	100,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	101.14707				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	100.48052				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.36753				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.26080				0.00	100,000,000	450,000,000
Total SSA07 SPOT										0.00	100,000,000	450,000,000
Total For SSA07										0.00	100,000,000	450,000,000
SSN004 On 31/03/2021 Spot Bond			6.04000	99.98346	6.04000	99.96691				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			6.04000	99.98346	6.04000	99.96691				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	142.79455				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.42500	116.96978	7.42500	116.94635				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.35000	85.57999	9.35000	85.55874				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.23684				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN037 On 01/06/2021 Spot Bond					0.00000	100.47465				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	101.12758				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.77500	111.45103	6.77500	111.43064				0.00	0	
Total SSN041 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 SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.99000	104.84215	4.99000	104.82211				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.34734				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.92373				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.36796				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			2.53000	2.53000	2.53000	311.54633				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.93273				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.80638				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	99.90437				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.40000	4.40000	4.40000	185.21408				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.01500	3.01500	3.01500	146.02884				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	102.13554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.34000	4.34000	4.34000	100.85409				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.36000	4.36000	4.36000	185.67939				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.43126				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.42290				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.40228				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.21440				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.20910				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.15481				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.15429				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07 On 31/07/2021 Spot Bond					0.00000	90.71300				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08 On 27/08/2024 Spot Bond					0.00000	100.44236				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	100.27589				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.79794				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	211.50336				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	98.88704				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	102.08091				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.75812				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.35522				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.47519				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.32634				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			10.09000	89.22338	10.09000	89.19913				0.00	0	
Total SSN100 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 SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.36423				0.00	0	900,000,00
Total SSN101 SPOT										0.00	0	900,000,00
Total For SSN101										0.00	0	900,000,00
SSN10 On 21/12/2026 Spot Bond					0.00000	100.11334				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 04/06/2021 Spot Bond					0.00000	100.31340				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.40500	89.65896	4.40500	185.15601				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.05500	86.59287	5.05500	207.80677				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.71067				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.65770				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.58214				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.58214				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN11 On 17/05/2021 Spot Bond					0.00000	100.50036				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.02000	103.61926	8.02000	103.59688				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.52316				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total T14A11 SPOT									0.00	0	
Total For T14A11									0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.49500	106.17123	4.49500	106.15819			1,798,000,000,000.00	400,000,000	100,000,00
Total T14A12 SPOT									1,798,000,000,000.00	400,000,000	100,000,00
Total For T14A12									1,798,000,000,000.00	400,000,000	100,000,00
T14A13 On 21/11/2021 Spot Bond					0.00000	100.36564			0.00	0	
Total T14A13 SPOT									0.00	0	
Total For T14A13									0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.44703			0.00	0	
Total T16OM2 SPOT									0.00	0	
Total For T16OM2									0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.42799			0.00	0	
Total T16OM3 SPOT									0.00	0	
Total For T16OM3									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.07984			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.08292			0.00	0	
Total T17A21 SPOT									0.00	0	
Total For T17A21									0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.14176	7.21000	100.11812			0.00	0	
Total T17A31 SPOT									0.00	0	
Total For T17A31									0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.88994			0.00	0	
Total TFS142 SPOT									0.00	0	
Total For TFS142									0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.80218			0.00	0	
Total TFS145 SPOT									0.00	0	
Total For TFS145									0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.51350			0.00	0	10,000,00
Total TFS148 SPOT									0.00	0	10,000,00
Total For TFS148									0.00	0	10,000,00
TFS149 On 31/10/2021 Spot Bond					0.00000	100.75193			0.00	0	
Total TFS149 SPOT									0.00	0	
Total For TFS149									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS153 On 06/07/2021 Spot Bond					0.00000	99.91732				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.81624				0.00	0	260,000,00
Total TFS154 SPOT										0.00	0	260,000,00
Total For TFS154										0.00	0	260,000,00
TFS155 On 03/09/2021 Spot Bond					0.00000	100.48141				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.02543				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.20533				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	99.97430				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.62701				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.67019				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.94263				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.01020				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.51699				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.70508				0.00	0	
Total TFS165 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 TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.94461				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.53648				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.49500	107.10283	4.49500	107.08969				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.95008				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.49500	106.36777	4.49500	106.35470				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.59446				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.69311				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.55454				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.95917				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.00413				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.61155				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.92611				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.71780				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.50792				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.50278				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	103.44782				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.40332				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.49087				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.46992				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.53465				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.83973				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.90984				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C On 21/11/2022 Spot Bond					0.00000	100.57934				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.03374				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.55652				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.99735				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.18870				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.75878				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.47658				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.49467				0.00	0	390,000,00
Total TH16A2 SPOT										0.00	0	390,000,00
Total For TH16A2										0.00	0	390,000,00
TH16A On 21/08/2024 Spot Bond			8.49000	100.85347	8.49000	100.83031				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.49847				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.49943				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.47562				0.00	0	
Total TH16A7 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 TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.49657				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.58210	5.76000	100.56632				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.51751				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.55175				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.55366				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.54700				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.59264				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.58028				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.75117				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.83171				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.78435				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.08924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.09431				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.12042				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.06045				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.13017				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.51500	104.00552	6.51500	103.98740				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.67500	106.28531	7.67500	106.26356				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.30743				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.29316				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.90000	108.71514	7.90000	108.69201				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.62855				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.14945				0.00	0	200,000,00
Total TL30 SPOT										0.00	0	200,000,00
Total For TL30										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL31 On 10/06/2026 Spot Bond					0.00000	100.49264				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.70411				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.99000	113.20462	6.99000	113.18313			167,061,000,000.00	23,900,000	1,563,890,800	
Total TN23 SPOT									167,061,000,000.00	23,900,000	1,563,890,800	
Total For TN23									167,061,000,000.00	23,900,000	1,563,890,800	
TN23/R On 06/11/2023 Spot Bond			100.00000	25.72355	100.00000	25.66599			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.65000	104.05876	8.65000	104.03442			14,072,497,295,000.00	1,626,878,300	9,297,288,000	
Total TN25 SPOT									14,072,497,295,000.00	1,626,878,300	9,297,288,000	
Total For TN25									14,072,497,295,000.00	1,626,878,300	9,297,288,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.93634	100.00000	12.90739			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			9.21000	101.81274	9.21000	101.78742			3,852,576,156,000.00	418,303,600	10,996,442,400	
Total TN27 SPOT									3,852,576,156,000.00	418,303,600	10,996,442,400	
Total For TN27									3,852,576,156,000.00	418,303,600	10,996,442,400	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.49305	100.00000	12.46510			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN30 On 09/10/2030 Spot Bond			11.03500	96.61377	11.03500	101.81825			0.00	0	1,270,000,000	
Total TN30 SPOT									0.00	0	1,270,000,000	
Total For TN30									0.00	0	1,270,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	116.16682	8.00000	121.37936			0.00	0		
Total TN30/R2030 SPOT									0.00	0		
Total For TN30/R2030									0.00	0		
TN40 On 09/10/2040 Spot Bond			12.62500	86.22256	12.62500	91.54871			403,368,750,000.00	31,950,000	2,091,950,000	
Total TN40 SPOT									403,368,750,000.00	31,950,000	2,091,950,000	
Total For TN40									403,368,750,000.00	31,950,000	2,091,950,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	99.71275	10.75000	105.04208			0.00	0		
Total TN40/R214 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 TN40/R214										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.46412				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.48500	107.24349	6.48500	107.22458				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.60938				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.79376				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.73800				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.80294				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.12126				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.77500	110.87967	6.77500	110.85937				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.06405				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.12126				0.00	0	280,000,00
Total TRA4A7 SPOT										0.00	0	280,000,00
Total For TRA4A7										0.00	0	280,000,00
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.97196	8.62000	103.94787				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.40972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	102.20675				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP242 On 08/04/2021 Spot Bond					0.00000	99.82354				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	99.62436				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP248 On 21/07/2021 Spot Bond					0.00000	98.52897				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	98.01613				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	98.09719				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP252 On 09/04/2021 Spot Bond					0.00000	99.88158				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP253 On 17/05/2021 Spot Bond					0.00000	99.47449				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP254 On 26/05/2021 Spot Bond					0.00000	99.38317				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.22189				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TSP256 On 14/02/2022 Spot Bond					0.00000	95.84499			0.00	0	
Total TSP256 SPOT									0.00	0	
Total For TSP256									0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.29329			0.00	0	
Total TSP257 SPOT									0.00	0	
Total For TSP257									0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	95.14536			0.00	0	
Total TSP258 SPOT									0.00	0	
Total For TSP258									0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.90757			0.00	0	330,000,00
Total TU1A11 SPOT									0.00	0	330,000,00
Total For TU1A11									0.00	0	330,000,00
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.17888			0.00	0	
Total TU1B11 SPOT									0.00	0	
Total For TU1B11									0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.09302			0.00	0	
Total TU1D11 SPOT									0.00	0	
Total For TU1D11									0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.12808			0.00	0	
Total TUHF02 SPOT									0.00	0	
Total For TUHF02									0.00	0	
TWC360 On 13/04/2021 Spot Bond					0.00000	100.84579			0.00	0	
Total TWC360 SPOT									0.00	0	
Total For TWC360									0.00	0	
TWC361 On 20/04/2021 Spot Bond					0.00000	100.76410			0.00	0	
Total TWC361 SPOT									0.00	0	
Total For TWC361									0.00	0	
TWC362 On 26/04/2021 Spot Bond					0.00000	100.68659			0.00	0	
Total TWC362 SPOT									0.00	0	
Total For TWC362									0.00	0	
TWC363 On 30/04/2021 Spot Bond					0.00000	100.65660			0.00	0	
Total TWC363 SPOT									0.00	0	
Total For TWC363									0.00	0	
TWC364 On 11/05/2021 Spot Bond					0.00000	100.53418			0.00	0	
Total TWC364 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 TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.45403				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	100.34499				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.19933				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond			4.06700	4.06700	4.06700	100.12257				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.60000	107.23896	9.60000	107.21165				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.09973				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.11081				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.11594				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.13827				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.82187				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.97467				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.81303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.41262				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.49455				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.58929				0.00	0	100,000,00
Total VKE15 SPOT										0.00	0	100,000,00
Total For VKE15										0.00	0	100,000,00
VKE16 On 14/02/2025 Spot Bond					0.00000	100.61209				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.20211				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.98554				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			5.20000	103.62895	5.20000	103.61431				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	89.95873	100.00000	89.74706				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.51e+017	953,360,586,700	351,151,125,700
Total for SPOT :										1.51e+017	953,360,586,700	351,151,125,700
Total Futures										1.51e+017	953,360,591,485	351,152,203,700
Total Options										0.00	0	155,600
Grand Total:										1.51e+017	953,360,591,485	351,152,359,400