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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/06/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/08/2021	Bond Future			11.23361	78.64615	11.27729	78.41188			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.46745	75.75159	11.51068	75.52650			0.00	0	
ES33	On	03/02/2022	Bond Future			11.71398	76.64275	11.75654	76.42783			0.00	0	
ES33	On	05/05/2022	Bond Future			11.96335	73.79091	12.00646	73.57972			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.76925	77.30326	11.80252	77.10167			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			11.99171	73.91110	12.02443	73.71897			0.00	0	
ES42	On	03/02/2022	Bond Future			12.21851	74.78107	12.25045	74.59923			0.00	0	
ES42	On	05/05/2022	Bond Future			12.45611	71.42591	12.48836	71.24817			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	05/08/2021	Bond Future			153.71875	153.71875	153.69525	153.69525			0.00	0	5,36
I2025	On	04/11/2021	Bond Future			155.44037	155.44037	155.44013	155.44013			0.00	0	
I2025	On	03/02/2022	Bond Future			155.70935	155.70935	155.73528	155.73528			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	05/05/2022	Bond Future			157.58855	157.58855	157.62813	157.62813			0.00	0	
Total I2025 Future												0.00	0	5,36
Total For I2025												0.00	0	5,36
I2029	On	05/08/2021	Bond Future			114.98387	114.98387	114.92249	114.92249			0.00	0	3,00
I2029	On	04/11/2021	Bond Future			115.12072	115.12072	115.07620	115.07620			0.00	0	
I2029	On	03/02/2022	Bond Future			116.47416	116.47416	116.44845	116.44845			0.00	0	
I2029	On	05/05/2022	Bond Future			116.70434	116.70434	116.68829	116.68829			0.00	0	
Total I2029 Future												0.00	0	3,00
Total For I2029												0.00	0	3,00
I2033	On	05/08/2021	Bond Future			108.70677	108.70677	108.68522	108.68522			0.00	0	9,60
I2033	On	04/11/2021	Bond Future			108.69902	108.69902	108.69377	108.69377			0.00	0	
I2033	On	03/02/2022	Bond Future			109.97687	109.97687	109.98988	109.98988			0.00	0	
I2033	On	05/05/2022	Bond Future			110.04831	110.04831	110.07073	110.07073			0.00	0	
Total I2033 Future												0.00	0	9,60
Total For I2033												0.00	0	9,60
I2038	On	05/08/2021	Bond Future			121.22588	121.22588	121.03864	121.03864			0.00	0	7,70
I2038	On	04/11/2021	Bond Future			122.58376	122.58376	122.41300	122.41300			0.00	0	
I2038	On	03/02/2022	Bond Future			122.27169	122.27169	122.11968	122.11968			0.00	0	
I2038	On	05/05/2022	Bond Future			123.74763	123.74763	123.60403	123.60403			0.00	0	
Total I2038 Future												0.00	0	7,70
Total For I2038												0.00	0	7,70
I2046	On	05/08/2021	Bond Future			111.70791	111.70791	111.68498	111.68498			0.00	0	18,00
I2046	On	04/11/2021	Bond Future			111.15063	111.15063	111.14442	111.14442			0.00	0	
I2046	On	03/02/2022	Bond Future			112.45768	112.45768	112.47005	112.47005			0.00	0	
I2046	On	05/05/2022	Bond Future			111.96803	111.96803	111.99026	111.99026			0.00	0	
Total I2046 Future												0.00	0	18,00
Total For I2046												0.00	0	18,00
I2050	On	05/08/2021	Bond Future			114.84413	114.84413	115.04076	115.04076			0.00	0	11,20
I2050	On	04/11/2021	Bond Future			116.13029	116.13029	116.34689	116.34689			0.00	0	
I2050	On	03/02/2022	Bond Future			115.54667	115.54667	115.78530	115.78530			0.00	0	
I2050	On	05/05/2022	Bond Future			116.94140	116.94140	117.19275	117.19275			0.00	0	
Total I2050 Future												0.00	0	11,20
Total For I2050												0.00	0	11,20
R186	On	05/08/2021	Bond Future			7.46751	114.64103	7.44845	114.73076		7.58	20,750,026.43	181	92,00
R186	On	04/11/2021	Bond Future			7.65208	115.89723	7.62787	116.00557		6.84	0.00	0	
R186	On	03/02/2022	Bond Future			7.84793	111.95025	7.81758	112.07904		6.53	0.00	0	
R186	On	05/05/2022	Bond Future			8.05872	113.27638	8.02386	113.41625		6.06	0.00	0	

Contract 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												20,750,026.43	181	92,08
R186	On	05/08/2021	Bond Future	8.62	Call			5,501.58000	5.50158	5,414,630	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			148.41000	0.14841	151,190	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,542.09000	5.54209	5,455,060	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			144.62000	0.14462	147,320	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,461.11000	5.46111	5,374,250	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			152.28000	0.15228	155,150	8.14	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,228.74000	1.22874	1,259,750	6.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			540.75000	0.54075	555,350	7.35	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			3,303.99000	3.30399	3,226,350	6.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,214.59000	1.21459	1,245,290	6.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,333.70000	3.33370	3,255,750	6.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,200.57000	1.20057	1,230,960	6.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,274.40000	3.27440	3,197,070	6.96	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,404.58000	2.40458	2,338,060	6.85	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,770.39000	1.77039	1,812,210	6.85	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,512.00000	5.51200	5,418,260	7.35	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,399.47000	1.39947	1,349,360	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,712.01000	3.71201	3,790,690	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,415.35000	1.41535	1,364,870	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,684.33000	3.68433	3,762,640	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,431.35000	1.43135	1,380,500	6.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,656.78000	3.65678	3,734,720	6.40	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,128.10000	2.12810	2,183,310	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,261.33000	3.26133	3,177,300	6.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,159.46000	2.15946	2,215,300	6.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,285.46000	3.28546	3,201,110	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,143.95000	2.14395	2,199,470	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,309.23000	3.30923	3,224,570	6.17	0.00	0	
Total R186 Option												0.00	0	30,38
Total For R186												20,750,026.43	181	122,43
R197	On	05/08/2021	Bond Future			320.94358	320.94358	320.90176	320.90176			0.00	0	1,78
R197	On	04/11/2021	Bond Future			324.53748	324.53748	324.54423	324.54423			0.00	0	
R197	On	03/02/2022	Bond Future			320.24851	320.24851	320.30920	320.30920			0.00	0	
R197	On	05/05/2022	Bond Future			324.11424	324.11424	324.20307	324.20307			0.00	0	
Total R197 Future												0.00	0	1,78
Total For R197												0.00	0	1,78
R202	On	05/08/2021	Bond Future			238.09386	238.09386	238.28544	238.28544			11,428,505.28	48	9,50
R202	On	04/11/2021	Bond Future			240.76015	240.76015	240.99003	240.99003			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	03/02/2022	Bond Future			239.28587	239.28587	239.55869	239.55869			0.00	0	
R202	On	05/05/2022	Bond Future			242.17365	242.17365	242.47046	242.47046			0.00	0	
Total R202 Future												11,428,505.28	48	9,50
Total For R202												11,428,505.28	48	9,50
R2023	On	05/08/2021	Bond Future			5.03671	107.45733	5.06554	107.41358		1.19	0.00	0	15,43
R2023	On	04/11/2021	Bond Future			5.15391	104.72718	5.17590	104.69907		1.31	0.00	0	
R2023	On	03/02/2022	Bond Future			5.29095	105.93372	5.30131	105.92302		1.13	0.00	0	
R2023	On	05/05/2022	Bond Future			5.44663	103.27782	5.44923	103.27576		0.96	0.00	0	
Total R2023 Future												0.00	0	15,43
R2023	On	05/08/2021	Bond Future	5.30	Call			461.21000	0.46121	491,740	1.34	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			106.33000	0.10633	93,110	1.34	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			473.02000	0.47302	503,890	1.35	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			103.04000	0.10304	90,160	1.35	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			449.48000	0.44948	479,680	1.33	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			109.71000	0.10971	96,160	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			186.79000	0.18679	195,480	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			540.29000	0.54029	520,870	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			191.89000	0.19189	200,730	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			532.55000	0.53255	513,280	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			197.07000	0.19707	206,070	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			524.89000	0.52489	505,780	1.22	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			507.52000	0.50752	500,450	1.10	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			268.92000	0.26892	272,460	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			518.62000	0.51862	511,460	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			273.71000	0.27371	277,300	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			513.05000	0.51305	505,940	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			278.55000	0.27855	282,180	1.10	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			839.20000	0.83920	840,240	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			160.44000	0.16044	159,420	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			826.96000	0.82696	827,980	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			163.89000	0.16389	162,850	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			833.07000	0.83307	834,110	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			162.15000	0.16215	161,130	1.05	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	15,43
R2030	On	05/08/2021	Bond Future			9.03239	94.21271	9.04476	94.14341		13.15	0.00	0	100,94
R2030	On	04/11/2021	Bond Future			9.21998	95.24550	9.23020	95.19008		12.00	0.00	0	
R2030	On	03/02/2022	Bond Future			9.41862	92.33872	9.42626	92.29868		11.35	0.00	0	
R2030	On	05/05/2022	Bond Future			9.62786	93.43292	9.63432	93.40023		10.45	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R2030 Future												0.00	0	100,94
R2030	On	05/08/2021	Bond Future	10.42	Call			7,537.82000	7.53782	7,594,700	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			227.50000	0.22750	215,080	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			1,113.40000	1.11340	1,077,630	13.56	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	10.15	Call			6,326.94000	6.32694	6,377,940	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,548.47000	1.54847	1,562,150	13.06	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			6,993.95000	6.99395	7,048,400	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			232.33000	0.23233	219,720	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Put			4,005.61000	4.00561	3,942,830	12.87	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			890.60000	0.89060	897,120	12.87	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			3,618.60000	3.61860	3,652,130	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			152.02000	0.15202	151,700	12.63	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			2,378.65000	2.37865	2,326,240	13.12	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			392.18000	0.39218	373,880	14.18	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,610.91000	4.61091	4,651,660	13.86	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			766.54000	0.76654	737,990	13.86	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			2,760.96000	2.76096	2,705,340	13.06	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			15,270.75000	15.27075	15,339,750	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			2.49000	0.00249	2,190	14.18	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.30	Put			291.52000	0.29152	276,670	14.18	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			2,931.52000	2.93152	2,874,650	13.04	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,433.86000	1.43386	1,446,290	13.04	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			8,085.15000	8.08515	8,015,530	12.63	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,583.48000	7.58348	7,640,550	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			222.75000	0.22275	210,520	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,492.20000	7.49220	7,548,890	14.18	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,846.11000	1.84611	1,863,000	13.12	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			1,198.20000	1.19820	1,160,900	13.51	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,432.49000	3.43249	3,464,490	13.51	0.00	0	60
R2030	On	04/11/2021	Bond Future	8.77	Put			4,402.83000	4.40283	4,359,660	11.74	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,864.60000	1.86460	1,876,850	11.74	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,292.98000	11.29298	11,341,450	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,862.24000	7.86224	7,901,940	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			753.05000	0.75305	737,330	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,783.15000	7.78315	7,822,590	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,902.83000	2.90283	2,921,490	11.97	0.00	0	;
R2030	On	04/11/2021	Bond Future	8.27	Put			6,396.35000	6.39635	6,347,300	11.50	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			999.28000	0.99928	1,005,650	11.50	0.00	0	30
R2030	On	04/11/2021	Bond Future	9.90	Call			5,147.60000	5.14760	5,177,330	12.51	0.00	0	;

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	9.20	Put			3,066.73000	3.06673	3,029,970	11.97	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			771.91000	0.77191	755,930	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			243.67000	0.24367	236,720	12.90	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			7,822.66000	7.82266	7,862,230	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			762.43000	0.76243	746,580	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			10,531.69000	10.53169	10,578,640	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			316.59000	0.31659	308,120	12.90	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			1,605.62000	1.60562	1,579,930	12.51	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			2,623.54000	2.62354	2,600,810	11.52	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			3,229.04000	3.22904	3,242,190	11.27	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			3,629.67000	3.62967	3,602,780	11.27	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			6,918.65000	6.91865	6,883,860	10.80	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			3,396.19000	3.39619	3,370,170	11.32	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,495.37000	3.49537	3,509,480	11.32	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			3,371.11000	3.37111	3,345,180	11.32	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,441.31000	3.44131	3,455,220	11.31	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			1,088.17000	1.08817	1,074,970	12.23	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			4,453.10000	4.45310	4,470,410	11.52	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put			5,151.08000	5.15108	5,119,700	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			2,067.91000	2.06791	2,076,570	10.99	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,175.18000	8.17518	8,202,020	12.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			3,421.72000	3.42172	3,395,590	11.31	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,279.47000	1.27947	1,284,720	10.80	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			3,468.13000	3.46813	3,482,150	11.32	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			3,011.52000	3.01152	2,987,050	11.41	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,915.98000	3.91598	3,931,550	11.41	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,364.17000	5.36417	5,379,610	10.74	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			2,558.37000	2.55837	2,541,120	10.74	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,395.89000	5.39589	5,411,390	10.75	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			2,541.49000	2.54149	2,524,300	10.75	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,332.53000	5.33253	5,347,900	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			4,465.30000	4.46530	4,442,190	10.21	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			7,513.93000	7.51393	7,485,670	9.85	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,372.74000	1.37274	1,377,170	9.85	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call			4,601.47000	4.60147	4,615,200	10.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			2,575.36000	2.57536	2,558,040	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			3,021.89000	3.02189	3,002,930	10.56	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call			3,012.16000	3.01216	3,021,740	10.21	0.00	0	
Total R2030 Option												0.00	0	21,34

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2030											0.00	0	122,25	
R2032	On	05/08/2021			9.74666	93.20304	9.78992	92.93982		15.09		0.00	0	118,55
R2032	On	04/11/2021			9.94226	90.07940	9.98494	89.82734		14.62		0.00	0	;
R2032	On	03/02/2022			10.14492	91.11759	10.18676	90.87786		13.29		0.00	0	
R2032	On	05/05/2022			10.35398	88.05050	10.39627	87.81555		12.80		0.00	0	
Total R2032 Future											0.00	0	118,61	
R2032	On	05/08/2021	11.36	Call			9,095.02000	9.09502	9,334,350	16.40		0.00	0	
R2032	On	05/08/2021	11.36	Put			206.02000	0.20602	182,130	16.40		0.00	0	
R2032	On	05/08/2021	11.37	Call			9,143.55000	9.14355	9,383,270	16.40		0.00	0	
R2032	On	05/08/2021	11.37	Put			201.86000	0.20186	178,360	16.40		0.00	0	
R2032	On	05/08/2021	11.35	Call			9,046.53000	9.04653	9,285,460	16.40		0.00	0	
R2032	On	05/08/2021	11.35	Put			210.27000	0.21027	185,980	16.40		0.00	0	
R2032	On	04/11/2021	11.71	Call			10,065.55000	10.06555	10,279,380	15.76		0.00	0	
R2032	On	04/11/2021	11.71	Put			634.96000	0.63496	596,730	15.76		0.00	0	
R2032	On	04/11/2021	11.69	Call			9,979.92000	9.97992	10,193,020	15.76		0.00	0	
R2032	On	04/11/2021	9.83	Call			2,983.39000	2.98339	3,094,020	14.50		0.00	0	70
R2032	On	04/11/2021	12.81	Call			14,884.32000	14.88432	15,125,040	15.76		0.00	0	
R2032	On	04/11/2021	11.69	Put			650.67000	0.65067	611,710	15.76		0.00	0	
R2032	On	04/11/2021	12.81	Put			142.58000	0.14258	131,240	15.76		0.00	0	70
R2032	On	04/11/2021	11.70	Call			10,022.72000	10.02272	10,236,180	15.76		0.00	0	
R2032	On	04/11/2021	11.70	Put			642.78000	0.64278	604,180	15.76		0.00	0	
R2032	On	04/11/2021	9.33	Put			5,741.29000	5.74129	5,565,660	14.11		0.00	0	
R2032	On	04/11/2021	9.33	Call			1,765.55000	1.76555	1,841,980	14.11		0.00	0	70
R2032	On	04/11/2021	9.83	Put			3,903.04000	3.90304	3,761,610	14.50		0.00	0	
R2032	On	03/02/2022	10.95	Put			2,296.44000	2.29644	2,213,600	13.93		0.00	0	40
R2032	On	03/02/2022	10.35	Call			4,450.29000	4.45029	4,577,440	13.36		0.00	0	
R2032	On	03/02/2022	10.35	Put			3,523.30000	3.52330	3,410,720	13.36		0.00	0	40
R2032	On	03/02/2022	9.58	Put			5,941.44000	5.94144	5,785,980	12.82		0.00	0	
R2032	On	03/02/2022	10.66	Put			2,819.50000	2.81950	2,723,030	13.61		0.00	0	9
R2032	On	03/02/2022	10.14	Call			3,820.58000	3.82058	3,936,250	13.22		0.00	0	
R2032	On	03/02/2022	10.14	Put			4,088.56000	4.08856	3,964,500	13.22		0.00	0	9
R2032	On	03/02/2022	9.14	Put			7,798.93000	7.79893	7,620,170	12.58		0.00	0	
R2032	On	03/02/2022	9.62	Call			2,468.48000	2.46848	2,554,980	12.85		0.00	0	2
R2032	On	03/02/2022	10.95	Call			6,519.88000	6.51988	6,676,770	13.93		0.00	0	
R2032	On	03/02/2022	10.45	Put			3,277.37000	3.27737	3,170,130	13.43		0.00	0	19
R2032	On	03/02/2022	9.81	Call			2,926.22000	2.92622	3,023,380	12.98		0.00	0	
R2032	On	03/02/2022	9.81	Put			5,116.82000	5.11682	4,974,250	12.98		0.00	0	19
R2032	On	03/02/2022	8.91	Put			8,932.60000	8.93260	8,743,310	12.58		0.00	0	
R2032	On	03/02/2022	9.58	Call			2,377.62000	2.37762	2,461,890	12.82		0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.66	Call		5,471.07000	5.47107	5,614,330	13.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		3,325.27000	3.32527	3,216,980	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,733.72000	4.73372	4,865,690	13.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		3,301.25000	3.30125	3,193,490	13.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,670.22000	4.67022	4,801,120	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,529.50000	1.52950	1,590,470	12.58	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		4,765.76000	4.76576	4,898,250	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		5,027.47000	5.02747	5,164,150	13.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		3,093.46000	3.09346	2,990,410	13.49	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put		5,791.49000	5.79149	5,638,260	12.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		3,349.74000	3.34974	3,240,910	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,206.57000	1.20657	1,257,010	12.58	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		4,701.77000	4.70177	4,833,210	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		7,206.58000	7.20658	7,371,120	14.16	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		2,027.13000	2.02713	1,951,940	14.16	0.00	0	2
R2032	On	05/05/2022	Bond Future	11.03	Put		2,874.77000	2.87477	2,786,500	13.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,331.12000	6.33112	6,478,210	13.24	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,857.16000	2.85716	2,769,300	13.24	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,261.36000	6.26136	6,407,620	13.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,892.49000	2.89249	2,803,800	13.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,296.21000	6.29621	6,442,890	13.22	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											0.00	0	123,42
R2035	On	05/08/2021	Bond Future			10.34296	93.36920	10.37592	93.15045	16.69	0.00	0	81,80
R2035	On	04/11/2021	Bond Future			10.54025	89.91754	10.57237	89.71028	16.47	0.00	0	
R2035	On	03/02/2022	Bond Future			10.74769	90.95363	10.77871	90.75927	14.96	0.00	0	
R2035	On	05/05/2022	Bond Future			10.95316	87.55309	10.98424	87.36380	14.56	0.00	0	
Total R2035 Future											0.00	0	81,80
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		45,056.82000	45.05682	44,838,070	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		688.81000	0.68881	638,300	18.07	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		4,121.26000	4.12126	4,249,150	17.00	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		1,564.57000	1.56457	1,473,710	17.00	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		3,955.82000	3.95582	3,800,420	16.11	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		44,940.24000	44.94024	44,721,490	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,552.13000	1.55213	1,615,480	16.11	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put		45,173.53000	45.17353	44,954,780	15.29	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	05/08/2021	Bond Future	11.37	Call			6,938.16000	6.93816	7,106,400	18.07	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			5,453.89000	5.45389	5,318,080	15.83	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			2,469.04000	2.46904	2,540,490	15.83	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			3,678.50000	3.67850	3,570,610	16.35	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,984.56000	3.98456	4,083,930	16.35	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			17,872.66000	17.87266	18,072,770	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			8,550.38000	8.55038	8,702,580	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			1,413.28000	1.41328	1,358,220	17.82	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			5,670.23000	5.67023	5,793,960	16.80	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			2,485.82000	2.48582	2,402,290	16.80	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			5,018.75000	5.01875	4,889,080	15.96	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			2,442.52000	2.44252	2,513,420	15.82	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call			11,952.63000	11.95263	12,130,870	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			598.25000	0.59825	569,230	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			11,998.13000	11.99813	12,176,630	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			591.14000	0.59114	562,380	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			11,907.15000	11.90715	12,085,110	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			106.85000	0.10685	99,700	17.82	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			2,243.16000	2.24316	2,165,430	16.96	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call			3,917.40000	3.91740	4,015,670	16.33	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			3,739.67000	3.73967	3,630,680	16.33	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			5,494.98000	5.49498	5,358,620	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			605.44000	0.60544	576,140	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,772.91000	2.77291	2,850,500	15.96	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call			6,155.92000	6.15592	6,285,450	16.96	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			3,173.54000	3.17354	3,093,480	15.48	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			6,284.49000	6.28449	6,160,920	14.55	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,950.57000	2.95057	3,021,360	14.55	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			8,026.35000	8.02635	8,156,520	16.11	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			3,759.35000	3.75935	3,669,290	15.19	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			6,944.26000	6.94426	6,813,660	14.40	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			2,545.05000	2.54505	2,608,810	14.40	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			6,654.60000	6.65460	6,773,040	15.63	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			2,091.51000	2.09151	2,032,480	16.14	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,229.58000	6.22958	6,343,880	15.48	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			4,875.04000	4.87504	4,768,690	14.88	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			8,832.68000	8.83268	8,685,380	14.08	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,690.70000	1.69070	1,737,760	14.08	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call			6,040.44000	6.04044	6,152,800	15.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			2,357.97000	2.35797	2,293,780	16.11	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/02/2022	Bond Future	11.03	Call		5,311.07000	5.31107	5,415,370	15.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		6,077.71000	6.07771	6,190,460	15.43	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		3,259.77000	3.25977	3,178,160	15.43	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		6,002.96000	6.00296	6,114,930	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		3,304.43000	3.30443	3,222,040	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		2,948.82000	2.94882	2,872,900	15.63	0.00	0	6
R2035	On	03/02/2022	Bond Future	10.65	Call		4,064.48000	4.06448	4,152,490	14.88	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call		5,382.58000	5.38258	5,487,700	15.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put		3,709.08000	3.70908	3,619,840	15.22	0.00	0	1,6
R2035	On	03/02/2022	Bond Future	10.35	Put		5,934.46000	5.93446	5,814,860	14.63	0.00	0	1,6
R2035	On	03/02/2022	Bond Future	10.35	Call		3,191.99000	3.19199	3,266,750	14.63	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Call		8,604.29000	8.60429	8,739,620	16.14	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		3,282.17000	3.28217	3,200,170	15.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		3,284.21000	3.28421	3,211,280	15.17	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,179.45000	7.17945	7,296,130	15.18	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		3,264.87000	3.26487	3,192,260	15.18	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		7,104.44000	7.10444	7,220,490	15.16	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		3,303.66000	3.30366	3,230,420	15.16	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,141.92000	7.14192	7,258,280	15.17	0.00	0	
Total R2035 Option											0.00	0	13,18
Total For R2035											0.00	0	94,95
R2037	On	05/08/2021	Bond Future			10.55816	84.72289	10.60660	84.40136	18.79	0.00	0	128,1'
R2037	On	04/11/2021	Bond Future			10.74588	85.65178	10.79415	85.33979	17.65	0.00	0	
R2037	On	03/02/2022	Bond Future			10.94307	82.38432	10.99099	82.08314	16.86	0.00	0	
R2037	On	05/05/2022	Bond Future			11.14624	83.36090	11.19496	83.06308	15.61	0.00	0	
Total R2037 Future											0.00	0	128,11
R2037	On	05/08/2021	Bond Future	12.27	Call		10,243.88000	10.24388	10,537,180	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		233.03000	0.23303	204,800	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		10,294.05000	10.29405	10,587,790	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		228.62000	0.22862	200,830	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		10,193.71000	10.19371	10,486,570	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		237.51000	0.23751	208,840	20.62	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		594.68000	0.59468	555,250	19.09	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,566.38000	6.56638	6,770,450	18.63	0.00	0	6
R2037	On	04/11/2021	Bond Future	12.82	Call		12,243.78000	12.24378	12,516,690	19.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		587.82000	0.58782	548,740	19.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,288.17000	12.28817	12,561,440	19.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		581.02000	0.58102	542,300	19.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		12,199.40000	12.19940	12,471,960	19.09	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/11/2021	Bond Future	12.30	Call		9.963.81000	9.96381	10,214,590	19.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		1,049.80000	1.04980	988,590	19.09	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		2,256.53000	2.25653	2,148,610	18.63	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		6,132.62000	6.13262	6,312,920	17.34	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		3,329.50000	3.32950	3,208,620	17.34	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,169.55000	6.16955	6,350,430	17.35	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		3,306.97000	3.30697	3,186,670	17.35	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,206.54000	6.20654	6,388,010	17.36	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		3,284.57000	3.28457	3,164,860	17.36	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		3,415.73000	3.41573	3,303,850	16.17	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,132.92000	7.13292	7,319,340	16.18	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		3,396.04000	3.39604	3,284,640	16.18	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,169.80000	7.16980	7,356,720	16.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		3,376.16000	3.37616	3,265,260	16.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,095.79000	7.09579	7,281,730	16.17	0.00	0	
Total R2037 Option											0.00	0	1,20
Total For R2037											0.00	0	129,31
R2040	On	05/08/2021	Bond Future			10.73099	86.47146	10.76912	86.20168	19.27	86,471.46	1	86,20
R2040	On	04/11/2021	Bond Future			10.91576	87.41955	10.95341	87.16023	18.28	0.00	0	
R2040	On	03/02/2022	Bond Future			11.10977	83.92219	11.14675	83.67459	17.48	0.00	0	
R2040	On	05/05/2022	Bond Future			11.30914	84.91703	11.34653	84.67360	16.25	0.00	0	
Total R2040 Future											86,471.46	1	86,20
R2040	On	05/08/2021	Bond Future	12.48	Call		11,065.94000	11.06594	11,312,340	21.30	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		221.50000	0.22150	198,120	21.30	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		11,118.47000	11.11847	11,365,240	21.30	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		1,040.48000	1.04048	964,020	20.82	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		6,283.23000	6.28323	6,476,550	20.82	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		22,327.07000	22.32707	22,596,680	21.30	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		217.27000	0.21727	194,260	21.30	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		11,013.41000	11.01341	11,259,450	21.30	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.82000	0.00082	0,650	21.30	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		225.80000	0.22580	202,060	21.30	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		1,981.89000	1.98189	1,861,510	19.72	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,928.62000	3.92862	4,078,020	19.72	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call		12,594.88000	12.59488	12,817,780	19.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		680.82000	0.68082	644,400	19.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		12,502.73000	12.50273	12,724,990	19.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		696.42000	0.69642	659,360	19.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		12,548.81000	12.54881	12,771,380	19.84	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 Interr
R2040	On	04/11/2021	Bond Future	12.90	Put		688.59000	0.68859	651,840	19.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		3,542.44000	3.54244	3,439,970	17.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,397.99000	6.39799	6,543,620	17.85	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		3,518.31000	3.51831	3,416,340	17.85	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		6,319.91000	6.31991	6,464,540	17.82	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		3,566.73000	3.56673	3,463,760	17.82	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,358.91000	6.35891	6,504,040	17.84	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,248.12000	7.24812	7,396,110	16.63	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		3,713.36000	3.71336	3,617,920	16.63	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,286.27000	7.28627	7,434,690	16.64	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		3,690.98000	3.69098	3,595,970	16.64	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,210.02000	7.21002	7,357,590	16.62	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		3,735.87000	3.73587	3,640,010	16.62	0.00	0	
Total R2040 Option											0.00	0	2,70
Total For R2040											86,471.46	1	88,94
R2044	On	05/08/2021	Bond Future			10.77957	83.20644	10.81246	82.97025	20.23	24,462,693.36	294	60,4
R2044	On	04/11/2021	Bond Future			10.95596	84.11875	10.98827	83.89286	19.20	0.00	0	
R2044	On	03/02/2022	Bond Future			11.14090	80.70853	11.17243	80.49423	18.36	0.00	0	
R2044	On	05/05/2022	Bond Future			11.33056	81.66530	11.36234	81.45526	17.07	0.00	0	
Total R2044 Future											24,462,693.36	294	60,41
R2044	On	05/08/2021	Bond Future	12.60	Call		11,505.89000	11.50589	11,722,760	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		196.10000	0.19610	176,780	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		11,557.83000	11.55783	11,775,000	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		192.35000	0.19235	173,330	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		11,453.93000	11.45393	11,670,500	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		199.91000	0.19991	180,290	22.38	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		12,473.06000	12.47306	12,664,990	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		722.74000	0.72274	688,780	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		12,382.24000	12.38224	12,573,590	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		738.95000	0.73895	704,410	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		12,427.65000	12.42765	12,619,290	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		730.81000	0.73081	696,560	20.84	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		3,595.37000	3.59537	3,505,270	18.76	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,448.89000	6.44889	6,573,520	18.78	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		3,571.19000	3.57119	3,481,520	18.78	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,369.96000	6.36996	6,493,720	18.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		3,619.97000	3.61997	3,529,430	18.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,409.26000	6.40926	6,533,460	18.76	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,302.56000	7.30256	7,429,170	17.48	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
R2044	On	05/05/2022	Bond Future	11.92	Put			3,764.15000	3.76415	3,680,720	17.48	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			7,340.98000	7.34098	7,467,960	17.49	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			3,741.58000	3.74158	3,658,520	17.49	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			7,264.48000	7.26448	7,390,730	17.47	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			3,787.15000	3.78715	3,703,360	17.47	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												24,462,693.36	294	60,41
R2048	On	05/08/2021	Bond Future			10.67953	86.96118	10.70708	86.75566		19.53	0.00	0	171,25
R2048	On	04/11/2021	Bond Future			10.85121	83.50230	10.87806	83.30744		19.56	0.00	0	
R2048	On	03/02/2022	Bond Future			11.03067	84.46454	11.05662	84.28156		17.75	0.00	0	
R2048	On	05/05/2022	Bond Future			11.20707	81.05025	11.23306	80.87199		17.42	0.00	0	
Total R2048 Future												0.00	0	171,25
R2048	On	05/08/2021	Bond Future	12.51	Call			11,908.74000	11.90874	12,097,630	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			181.88000	0.18188	165,250	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			11,961.85000	11.96185	12,151,000	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			1,494.58000	1.49458	1,414,330	20.32	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			5,026.29000	5.02629	5,151,560	20.32	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put			3,697.92000	3.69792	3,560,490	19.17	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put			2,230.15000	2.23015	2,126,440	19.75	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			3,644.74000	3.64474	3,746,550	19.75	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put			3,274.79000	3.27479	3,145,730	19.31	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			185.48000	0.18548	168,580	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			6,387.69000	6.38769	6,213,080	18.12	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			817.65000	0.81765	848,560	18.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			178.35000	0.17835	161,980	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			11,855.61000	11.85561	12,044,230	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			2,470.95000	2.47095	2,547,410	19.31	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			2,131.02000	2.13102	2,199,110	19.17	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.30	Put			4,651.16000	4.65116	4,497,660	18.79	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			1,521.34000	1.52134	1,573,360	18.79	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.85	Call			13,012.95000	13.01295	13,179,580	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			663.76000	0.66376	635,530	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			12,920.06000	12.92006	13,086,200	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			679.01000	0.67901	650,290	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			12,966.51000	12.96651	13,132,890	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			671.35000	0.67135	642,870	21.26	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			3,672.94000	3.67294	3,594,210	18.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			6,598.82000	6.59882	6,703,440	18.33	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			3,647.81000	3.64781	3,569,450	18.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2048	On	03/02/2022	Bond Future	11.47	Call		6,517.56000	6.51756	6,621,440	18.30		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		3,698.50000	3.69850	3,619,400	18.30		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,558.03000	6.55803	6,662,280	18.31		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,521.12000	7.52112	7,627,880	18.00		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		3,801.22000	3.80122	3,729,720	18.00		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,561.57000	7.56157	7,668,630	18.02		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		3,778.84000	3.77884	3,707,640	18.02		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,481.03000	7.48103	7,587,480	17.99		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		3,824.04000	3.82404	3,752,230	17.99		0.00	0	
Total R2048 Option												0.00	0	4,60
Total For R2048												0.00	0	175,85
R209	On	05/08/2021	Bond Future			10.23994	72.32498	10.28282	72.07528	19.94		0.00	0	28,65
R209	On	04/11/2021	Bond Future			10.41207	69.97741	10.45458	69.73581	19.19		0.00	0	4,37
R209	On	03/02/2022	Bond Future			10.58870	70.78388	10.63062	70.55140	17.44		0.00	0	
R209	On	05/05/2022	Bond Future			10.76892	68.48107	10.81130	68.25177	16.76		0.00	0	
Total R209 Future												0.00	0	33,01
R209	On	05/08/2021	Bond Future	11.80	Call		8,360.05000	8.36005	8,580,280	21.58		0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		286.84000	0.28684	257,370	21.58		0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,403.57000	8.40357	8,624,210	21.58		0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		281.73000	0.28173	252,670	21.58		0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,316.56000	8.31656	8,536,370	21.58		0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		292.04000	0.29204	262,150	21.58		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,635.79000	9.63579	9,837,570	20.65		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		719.79000	0.71979	679,970	20.65		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,559.01000	9.55901	9,760,100	20.65		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		3,365.77000	3.36577	3,244,030	19.19		0.00	0	12,50
R209	On	04/11/2021	Bond Future	9.50	Put		7,058.85000	7.05885	6,875,770	18.29		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		736.02000	0.73602	695,510	20.65		0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,333.25000	1.33325	1,391,770	18.29		0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,597.39000	9.59739	9,798,820	20.65		0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		727.87000	0.72787	687,700	20.65		0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		8,910.72000	8.91072	9,105,650	20.65		0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		886.85000	0.88685	840,180	20.65		0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call		3,622.58000	3.62258	3,742,440	19.19		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,244.80000	5.24480	5,380,750	17.72		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		3,032.13000	3.03213	2,935,600	17.72		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,180.49000	5.18049	5,315,500	17.69		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		3,073.53000	3.07353	2,976,060	17.69		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,212.72000	5.21272	5,348,200	17.71		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/02/2022	Bond Future	11.03	Put		3,052.88000	3.05288	2,955,880	17.71	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		3,042.49000	3.04249	2,955,910	17.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		6,351.70000	6.35170	6,494,800	17.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		3,025.16000	3.02516	2,938,960	17.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		6,286.11000	6.28611	6,428,450	17.55	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		3,060.16000	3.06016	2,973,200	17.55	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		6,318.76000	6.31876	6,461,480	17.56	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											0.00	0	60,51
R210	On	05/08/2021	Bond Future			211.20466	211.20466	211.16854	211.16854		0.00	0	1,48
R210	On	04/11/2021	Bond Future			210.82869	210.82869	210.82439	210.82439		0.00	0	
R210	On	03/02/2022	Bond Future			213.30743	213.30743	213.33862	213.33862		0.00	0	
R210	On	05/05/2022	Bond Future			213.08206	213.08206	213.13182	213.13182		0.00	0	
Total R210 Future											0.00	0	1,48
Total For R210											0.00	0	1,48
R212	On	05/08/2021	Bond Future			172.44418	172.44418	172.39634	172.39634		0.00	0	1,80
R212	On	04/11/2021	Bond Future			174.37560	174.37560	174.35367	174.35367		0.00	0	
Total R212 Future											0.00	0	1,80
Total For R212											0.00	0	1,80
R213	On	05/08/2021	Bond Future			9.40542	88.16469	9.41249	88.12514	14.60	0.00	0	9,04
R213	On	04/11/2021	Bond Future			9.59375	85.60128	9.59867	85.57456	13.89	0.00	0	
R213	On	03/02/2022	Bond Future			9.79235	86.58754	9.79474	86.57495	12.61	0.00	0	
R213	On	05/05/2022	Bond Future			9.99055	84.08112	9.99165	84.07550	12.10	0.00	0	
Total R213 Future											0.00	0	9,04
R213	On	05/08/2021	Bond Future	10.85	Call		7,802.95000	7.80295	7,832,330	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		234.79000	0.23479	224,620	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		7,847.76000	7.84776	7,877,290	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		230.10000	0.23010	220,080	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		787.66000	0.78766	765,520	15.24	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		2,382.33000	2.38233	2,345,440	14.50	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		7,758.17000	7.75817	7,787,410	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		1,975.71000	1.97571	1,978,370	14.50	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		239.55000	0.23955	229,240	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		7,490.41000	7.49041	7,518,760	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		269.91000	0.26991	258,710	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		4,732.72000	4.73272	4,750,130	15.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		711.47000	0.71147	700,970	14.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		8,345.85000	8.34585	8,361,910	14.93	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/11/2021	Bond Future	11.09	Put			728.89000	0.72889	718,230	14.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			8,385.07000	8.38507	8,401,220	14.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			720.13000	0.72013	709,560	14.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			8,424.36000	8.42436	8,440,580	14.93	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			2,024.45000	2.02445	2,013,740	13.40	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.00	Call			4,175.20000	4.17520	4,175,120	12.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			3,103.66000	3.10366	3,090,990	12.78	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.22	Put			5,318.16000	5.31816	5,303,650	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			2,592.45000	2.59245	2,580,580	13.00	0.00	0	10:
R213	On	03/02/2022	Bond Future	9.76	Call			3,503.37000	3.50337	3,502,590	12.62	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			3,686.51000	3.68651	3,673,140	12.62	0.00	0	10:
R213	On	03/02/2022	Bond Future	8.80	Put			6,907.14000	6.90714	6,892,250	12.03	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			2,078.03000	2.07803	2,076,010	12.24	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.60	Call			6,128.04000	6.12804	6,129,920	13.40	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			2,787.44000	2.78744	2,775,240	12.91	0.00	0	20:
R213	On	03/02/2022	Bond Future	9.58	Call			3,041.47000	3.04147	3,040,220	12.51	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			4,181.80000	4.18180	4,167,960	12.51	0.00	0	20:
R213	On	03/02/2022	Bond Future	8.63	Put			7,647.36000	7.64736	7,632,430	12.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			2,220.84000	2.22084	2,218,920	12.28	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.25	Call			4,945.24000	4.94524	4,945,960	13.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			3,172.25000	3.17225	3,159,490	12.76	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			4,117.26000	4.11726	4,117,110	12.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			3,149.35000	3.14935	3,136,610	12.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			4,059.42000	4.05942	4,059,210	12.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1,452.73000	1.45273	1,450,430	12.03	0.00	0	10:
R213	On	03/02/2022	Bond Future	10.15	Call			4,630.84000	4.63084	4,631,230	12.91	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call			4,693.17000	4.69317	4,693,620	12.93	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			2,747.56000	2.74756	2,735,420	12.93	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.15	Put			5,562.60000	5.56260	5,547,990	12.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			3,195.30000	3.19530	3,182,500	12.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			1,215.60000	1.21560	1,213,260	12.00	0.00	0	20:
R213	On	03/02/2022	Bond Future	9.97	Call			4,088.29000	4.08829	4,088,120	12.76	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call			6,374.86000	6.37486	6,376,970	13.48	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			1,927.01000	1.92701	1,916,530	13.48	0.00	0	2:
R213	On	05/05/2022	Bond Future	10.64	Put			2,593.18000	2.59318	2,585,600	12.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			5,853.32000	5.85332	5,851,380	12.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			2,577.26000	2.57726	2,569,700	12.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			5,788.22000	5.78822	5,786,250	12.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			2,609.19000	2.60919	2,601,600	12.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			5,820.75000	5.82075	5,818,790	12.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Option												0.00	0	2,85	
Total For R213												0.00	0	11,85	
R214	On	05/08/2021	Bond Future			10.66461	68.95782	10.69725	68.76513		21.94		0.00	0	17,85
R214	On	04/11/2021	Bond Future			10.83645	66.43608	10.86849	66.25159		21.21		0.00	0	
R214	On	03/02/2022	Bond Future			11.01571	67.20163	11.04697	67.02625		19.25		0.00	0	
R214	On	05/05/2022	Bond Future			11.19191	64.71803	11.22334	64.54601		18.57		0.00	0	
Total R214 Future												0.00	0	17,85	
R214	On	05/08/2021	Bond Future	12.02	Call			7,583.76000	7.58376	7,741,420	23.76		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			468.12000	0.46812	433,090	23.76		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			7,625.40000	7.62540	7,783,480	23.76		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			460.74000	0.46074	426,130	23.76		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			7,542.15000	7.54215	7,699,400	23.76		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			475.59000	0.47559	440,150	23.76		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			9,172.37000	9.17237	9,318,300	22.83		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			958.41000	0.95841	919,850	22.83		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			9,208.96000	9.20896	9,355,180	22.83		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			948.77000	0.94877	910,500	22.83		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			9,245.57000	9.24557	9,392,070	22.83		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			939.22000	0.93922	901,230	22.83		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			3,359.62000	3.35962	3,282,410	19.72		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			5,278.83000	5.27883	5,376,320	19.70		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			3,402.81000	3.40281	3,324,920	19.70		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			5,310.55000	5.31055	5,408,380	19.71		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			3,381.15000	3.38115	3,303,600	19.71		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			5,342.33000	5.34233	5,440,500	19.72		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			6,164.96000	6.16496	6,267,080	19.16		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			3,388.65000	3.38865	3,318,750	19.16		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			6,101.70000	6.10170	6,203,240	19.13		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			3,427.26000	3.42726	3,356,780	19.13		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			6,133.31000	6.13331	6,235,140	19.15		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			3,407.90000	3.40790	3,337,710	19.15		0.00	0	
Total R214 Option												0.00	0		
Total For R214												0.00	0	17,85	
Total for Bond												56,727,696.53	524	1,098,12	
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future												0.00	0		
Total For E170												0.00	0		
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	05/08/2021	GOVI			785.56400	785.56400	784.41400	784.41400			0.00	0	98
GOVI	On	04/11/2021	GOVI			794.25600	794.25600	793.21300	793.21300			0.00	0	
GOVI	On	03/02/2022	GOVI			803.39800	803.39800	802.47600	802.47600			0.00	0	
GOVI	On	05/05/2022	GOVI			812.90100	812.90100	812.03600	812.03600			0.00	0	
Total GOVI Future												0.00	0	98
GOVI	On	05/08/2021	GOVI	719.14	Call			652,740.00000	65.27400	664,240,000		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			652,640.00000	65.26400	664,140,000		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			652,840.00000	65.28400	664,340,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call			648,130.00000	64.81300	658,560,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			648,030.00000	64.80300	658,460,000		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			647,930.00000	64.79300	658,360,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call			97,360.00000	9.73600	106,580,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			97,260.00000	9.72600	106,480,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			97,160.00000	9.71600	106,380,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			237,860.00000	23.78600	246,510,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Call			238,060.00000	23.80600	246,710,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			237,960.00000	23.79600	246,610,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	98
Total for GOVI												0.00	0	98
AL37	On	05/08/2021	Index Future			794.09100	794.09100	794.69600	794.69600			0.00	0	
AL37	On	04/11/2021	Index Future			802.87800	802.87800	803.61000	803.61000			0.00	0	
AL37	On	03/02/2022	Index Future			812.11900	812.11900	812.99400	812.99400			0.00	0	
AL37	On	05/05/2022	Index Future			821.72500	821.72500	822.68000	822.68000			0.00	0	
Total AL37 Future												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AL37										0.00	0	
AL7T On 05/08/2021 Index Future			904.01700	904.01700	902.80100	902.80100				0.00	0	
AL7T On 04/11/2021 Index Future			914.02000	914.02000	912.92800	912.92800				0.00	0	
AL7T On 03/02/2022 Index Future			924.54100	924.54100	923.58900	923.58900				0.00	0	
AL7T On 05/05/2022 Index Future			935.47600	935.47600	934.59200	934.59200				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 05/08/2021 Index Future			795.47700	795.47700	794.26100	794.26100				0.00	0	13
ALBI On 04/11/2021 Index Future			804.27900	804.27900	803.16900	803.16900				0.00	0	
ALBI On 03/02/2022 Index Future			813.53600	813.53600	812.54900	812.54900				0.00	0	
ALBI On 05/05/2022 Index Future			823.15800	823.15800	822.22900	822.22900				0.00	0	
Total ALBI Future										0.00	0	13
Total For ALBI										0.00	0	13
IGOV On 05/08/2021 Index Future			295.69000	295.69000	295.70100	295.70100				0.00	0	51
IGOV On 04/11/2021 Index Future			299.03500	299.03500	299.09100	299.09100				0.00	0	
IGOV On 03/02/2022 Index Future			302.54800	302.54800	302.65500	302.65500				0.00	0	
IGOV On 05/05/2022 Index Future			306.19700	306.19700	306.33200	306.33200				0.00	0	
Total IGOV Future										0.00	0	55
Total For IGOV										0.00	0	55
Total for Index										0.00	0	72
JIBAR f On 15/06/2021 Jibar Future			3.70500	96.29500	3.70500	96.29500				0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.74500	96.25500	3.74500	96.25500				0.00	0	
JIBAR f On 18/08/2021 Jibar Future			3.77000	96.23000	3.77000	96.23000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.79500	96.20500	3.79500	96.20500				0.00	0	30,00
JIBAR f On 20/10/2021 Jibar Future			3.89000	96.11000	3.89000	96.11000				0.00	0	
JIBAR f On 17/11/2021 Jibar Future			3.92000	96.08000	3.92000	96.08000				0.00	0	
JIBAR f On 15/12/2021 Jibar Future			4.06000	95.94000	4.06000	95.94000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.30500	95.69500	4.30500	95.69500				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.63000	95.37000	4.63000	95.37000				0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.87000	95.13000	4.87000	95.13000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.18500	94.81500	5.18500	94.81500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.41500	94.58500	5.41500	94.58500				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										56,727,696.53	524	1,130,35
ABCPI3 On 07/12/2023 Spot Bond			3.16000	304.00777	3.16000	303.91326				0.00	0	273,000,00
Total ABCPI3 SPOT										0.00	0	273,000,00
Total For ABCPI3										0.00	0	273,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	99.85300				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.54628				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.12171	9.65000	104.09477				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.02989				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.21021				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.68577				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.21360				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.52144				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.63755				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.01347				0.00	0	
Total ABFN22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.19039				0.00	2,200,000,000	1,100,000,000
Total ABFN23 SPOT										0.00	2,200,000,000	1,100,000,000
Total For ABFN23										0.00	2,200,000,000	1,100,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.65456				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.79724				0.00	760,000,000	433,000,000
Total ABFN26 SPOT										0.00	760,000,000	433,000,000
Total For ABFN26										0.00	760,000,000	433,000,000
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.10444				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.64070				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.75346				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.69843				0.00	1,800,000,000	1,200,000,000
Total ABFN30 SPOT										0.00	1,800,000,000	1,200,000,000
Total For ABFN30										0.00	1,800,000,000	1,200,000,000
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.40600				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.69566				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.64696				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.64635				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.84946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3i On 07/02/2026 Spot Bond					0.00000	100.23611				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.21843				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.55328				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3i On 16/09/2022 Spot Bond					0.00000	101.25530				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4i On 16/09/2024 Spot Bond					0.00000	101.55170				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.83015				0.00	0	29,000,00
Total ABFN41 SPOT										0.00	0	29,000,00
Total For ABFN41										0.00	0	29,000,00
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.10023				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.66657				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.68560				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4i On 14/10/2026 Spot Bond					0.00000	100.69924				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4i On 24/06/2025 Spot Bond					0.00000	101.00623				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.12369			0.00	0	
Total ABFN47 SPOT									0.00	0	
Total For ABFN47									0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.12971			0.00	0	
Total ABFN48 SPOT									0.00	0	
Total For ABFN48									0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.99475			0.00	0	1,500,000.00
Total ABFN49 SPOT									0.00	0	1,500,000.00
Total For ABFN49									0.00	0	1,500,000.00
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.88961			0.00	0	
Total ABFN50 SPOT									0.00	0	
Total For ABFN50									0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.98764			0.00	0	
Total ABFN51 SPOT									0.00	0	
Total For ABFN51									0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.94811			0.00	0	
Total ABFN52 SPOT									0.00	0	
Total For ABFN52									0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	99.96968			0.00	121,200,000	60,600.00
Total ABJ01 SPOT									0.00	121,200,000	60,600.00
Total For ABJ01									0.00	121,200,000	60,600.00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.29534			0.00	0	
Total ABJ02 SPOT									0.00	0	
Total For ABJ02									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.34243			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total ABK8 SPOT									0.00	0	
Total For ABK8									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.35500	3.35500	3.35500	148.89186		144,265,000,000.00		43,000,000	213,900.00
Total ABKI03 SPOT								144,265,000,000.00		43,000,000	213,900.00
Total For ABKI03								144,265,000,000.00		43,000,000	213,900.00
ABKI03 On 13/10/2021 Spot Bond			100.00000	94.58134	100.00000	94.36980			0.00	0	
Total ABKI03/R212 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.66000	6.66000	6.66000	142.46026				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	21.30176	100.00000	21.25010				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.26000	2.26000	2.26000	152.36825				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.45000	3.45000	3.45000	199.99608				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.25500	4.25500	4.25500	224.83909				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.58500	6.58500	6.58500	103.87302				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.28500	7.28500	7.28500	119.18547				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.08500	104.72034	5.08500	104.70606				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.11500	106.98469	5.11500	106.97001				0.00	0	41,000,00
Total ABS15 SPOT										0.00	0	41,000,00
Total For ABS15										0.00	0	41,000,00
ABS16 On 11/11/2025 Spot Bond			6.85000	114.03116	6.85000	114.01029				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.06000	113.41559	8.06000	113.39124				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			5.55500	111.02582	5.55500	111.00929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.55500	107.34243	7.55500	107.32080				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.88435	100.00000	11.85819				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.55000	315.75910	1.55000	315.67473				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.76000	173.07063	0.76000	173.02807				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.16000	10.16000	10.16000	106.33161				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.26048				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.22117				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.17226				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.17818				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.76647				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.21749				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL194 On 20/09/2022 Spot Bond					0.00000	101.21749				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.25095				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.25095				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	154.23191				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	155.74510				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.15457				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.14668				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	101.11718				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.08561				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.05726				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.41110				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.43972				0.00	0	
Total AECI04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.16503			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.65059			0.00	0	
Total AGL02 SPOT									0.00	0	
Total For AGL02									0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.35073			0.00	200,000,000	100,000,00
Total AGL03 SPOT									0.00	200,000,000	100,000,00
Total For AGL03									0.00	200,000,000	100,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.30739			0.00	0	
Total AGT01 SPOT									0.00	0	
Total For AGT01									0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.14612			0.00	0	
Total AGT02 SPOT									0.00	0	
Total For AGT02									0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	101.93984			0.00	0	
Total AGT03 SPOT									0.00	0	
Total For AGT03									0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.64899			0.00	0	
Total AGT04 SPOT									0.00	0	
Total For AGT04									0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.66776			0.00	0	
Total AHF2A3 SPOT									0.00	0	
Total For AHF2A3									0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.66776			0.00	0	
Total AHF2B3 SPOT									0.00	0	
Total For AHF2B3									0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.77791			0.00	0	
Total AHF2C3 SPOT									0.00	0	
Total For AHF2C3									0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.64943			0.00	0	
Total AHF3A5 SPOT									0.00	0	
Total For AHF3A5									0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.64330			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.71066				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.77797				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.99797				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	101.06509				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.27435				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.19317				0.00	158,000,000	39,500,000
Total AHF5A2 SPOT										0.00	158,000,000	39,500,000
Total For AHF5A2										0.00	158,000,000	39,500,000
AHF5A On 21/08/2023 Spot Bond			6.27500	110.10020	6.27500	110.08141				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.20372				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.21778				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.71280				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.41929				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.62860				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.20365				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.21769				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.31558				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.18960				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.18960				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.21068				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.20541				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.22472				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.21805				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.34345				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.32606				0.00	0	
Total AHF7D2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.00500	109.30261	7.00500	109.28205				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.50500	104.73658	7.50500	104.71562				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.28000	93.04539	11.28000	93.01765				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.72000	175.98345	5.72000	175.91675				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.76379				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.53468				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.33264				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.56001				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.81878				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.00373				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.18367				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.18224				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.42787				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.18096				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.60500	239.30275	4.60500	239.21901			1,733,322,000,000.00		376,400,000	188,200,000
Total ASN022 SPOT									1,733,322,000,000.00		376,400,000	188,200,000
Total For ASN022									1,733,322,000,000.00		376,400,000	188,200,000
ASN03 On 07/12/2033 Spot Bond			4.62000	216.92659	4.62000	216.85060				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.73500	171.98280	1.73500	171.93592				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	99.58456				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.78000	171.93290	1.78000	171.88581				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.34000	189.45577	4.34000	189.39095				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15: On 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	100.39370				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.23683				0.00	155,200,000	38,800,00
Total ASN161 SPOT										0.00	155,200,000	38,800,00
Total For ASN161										0.00	155,200,000	38,800,00
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.27257				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.35327				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.06446				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.79000	109.74341	4.79000	109.70439				0.00	0	
Total ASN195 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 ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	101.05426				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.07039				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.17560				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2021 Spot Bond					0.00000	100.19595				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	100.22112				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.01648				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.34934				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.05854				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.26707				0.00	281,200,000	70,300,000
Total ASN278 SPOT										0.00	281,200,000	70,300,000
Total For ASN278										0.00	281,200,000	70,300,000
ASN27 On 20/08/2048 Spot Bond					0.00000	100.22532				0.00	233,200,000	58,300,000
Total ASN279 SPOT										0.00	233,200,000	58,300,000
Total For ASN279										0.00	233,200,000	58,300,000
ASN28 On 21/08/2023 Spot Bond					0.00000	100.20302				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.83095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.10599				0.00	223,600,000	55,900,00
Total ASN291 SPOT										0.00	223,600,000	55,900,00
Total For ASN291										0.00	223,600,000	55,900,00
ASN30 On 20/12/2023 Spot Bond					0.00000	101.14277				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.46725				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			3.80500	3.80500	3.80500	106.71288				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.75500	4.75500	4.75500	97.37837				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.08135				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.23714				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.38661				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.26660				0.00	0	2,500,000,00
Total ASN335 SPOT										0.00	0	2,500,000,00
Total For ASN335										0.00	0	2,500,000,00
ASN33 On 31/01/2038 Spot Bond			4.90000	108.19891	4.90000	108.16011				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.16240				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	101.05420				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.12901				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.11322				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.11322				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.01634				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.33940				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.09155				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.13286				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.54929				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.22737				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.22737				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.99431				0.00	0	
Total ASN386 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 ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.10139				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.20178				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.18026				0.00	280,800,000	70,200,000
Total ASN399 SPOT										0.00	280,800,000	70,200,000
Total For ASN399										0.00	280,800,000	70,200,000
ASN399 On 20/12/2024 Spot Bond					0.00000	101.09352				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.29019				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	99.94440				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	105.23653				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 17/06/2021 Spot Bond					0.00000	101.03276				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	101.03276				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN445 On 22/06/2023 Spot Bond					0.00000	101.02489				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.05822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.38856				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	102.16997				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	105.15577				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.67890				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.68543				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	102.53592				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	101.78529				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	103.16869				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.77900				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.48030				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.56344				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	101.70564				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	102.42617				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.32803				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.12875				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.34925				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	98.55800				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.70978				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.12482				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.01179				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	99.98792				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.83869				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	99.94321				0.00	0	
Total ASN494 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 ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.07363				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.07363				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.09535				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	104.07123	9.00000	108.04670				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	103.70099	8.18000	108.21277				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	103.78227	8.36000	104.04384				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	103.78227	8.36000	103.67540				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.09523	9.10000	103.06989				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.75292	11.05000	103.72211				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.73609	11.00000	103.70541				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.56761	10.50000	103.53835				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.56761	10.50000	103.53835				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	101.00211				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.52809				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN542 On 28/11/2022 Spot Bond					0.00000	100.11390				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN543 On 31/07/2023 Spot Bond			10.60000	103.60133	10.60000	103.57176				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN550 On 31/01/2024 Spot Bond			10.47000	100.63694	10.47000	103.52832				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN558 On 31/01/2024 Spot Bond			10.55000	103.56573	10.55000	103.53600				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	100.47073				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN561 On 24/04/2025 Spot Bond					0.00000	100.63222				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN569 On 04/09/2024 Spot Bond					0.00000	99.98512				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN570 On 13/02/2023 Spot Bond					0.00000	101.23823				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN576 On 20/12/2022 Spot Bond					0.00000	101.05423				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58(On 13/02/2023 Spot Bond					0.00000	101.21636				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 08/06/2021 Spot Bond					0.00000	101.49405				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58(On 14/11/2022 Spot Bond					0.00000	100.35715				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 07/09/2021 Spot Bond					0.00000	99.94268				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58(On 13/02/2022 Spot Bond					0.00000	100.32771				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58(On 14/03/2022 Spot Bond					0.00000	99.80868				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	103.07588				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN59(On 30/06/2021 Spot Bond					0.00000	101.44209				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59(On 01/07/2021 Spot Bond					0.00000	100.80692				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59(On 31/01/2022 Spot Bond			9.22000	102.31878	9.22000	103.11008				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.79644				0.00	0	
Total ASN596 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 ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.76407				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59 On 16/07/2021 Spot Bond					0.00000	100.61742				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59 On 22/07/2021 Spot Bond					0.00000	100.52892				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.58371				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.64366				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.11467				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.53421				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN60 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.64321				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	100.58985				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.50468				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.35225				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 10/08/2021 Spot Bond					0.00000	100.31419				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN615 On 11/08/2021 Spot Bond					0.00000	100.93021				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN616 On 28/02/2024 Spot Bond					0.00000	100.03048				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/08/2021 Spot Bond					0.00000	100.85797				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	100.47128				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 13/08/2021 Spot Bond					0.00000	100.49123				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	100.42841				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN621 On 17/08/2021 Spot Bond					0.00000	100.21534				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN622 On 19/08/2021 Spot Bond					0.00000	100.38332				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN623 On 21/12/2026 Spot Bond					0.00000	100.21090				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 25/08/2021 Spot Bond					0.00000	100.12078				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN626 On 25/11/2021 Spot Bond					0.00000	100.12078				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.15941				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.27500	104.92985	5.27500	104.91501				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.78968	9.30000	101.76454				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.38996				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.28215				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.15205				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.11844				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.89598				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.31000	100.51856	6.31000	100.50151				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.62707				0.00	200,000,000	300,000,000
Total BAW34 SPOT										0.00	200,000,000	300,000,000
Total For BAW34										0.00	200,000,000	300,000,000
BAW35 On 18/02/2022 Spot Bond					0.00000	100.38591				0.00	0	
Total BAW35 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 BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.58797				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.20317				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.44063				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.47500	8.47500	8.47500	106.46880				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.36529				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.77000	10.77000	10.77000	107.29363				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.32404				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.29074				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.27260				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.27273				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.28906				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.73500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.48424				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.45948				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.52786				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.48371				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.52723				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.43989				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.52707				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.44068				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.52735				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.48382				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.70207				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.74470				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.74470				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.74470				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.78849				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.74537				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.05267				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.83252				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.71500	7.71500	7.71500	103.13589				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.46695				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.35712				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.90333				0.00	0	
Total BDX32 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 BDX32									0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.92436			0.00	0	
Total BDX33 SPOT									0.00	0	
Total For BDX33									0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.27500	108.27379	7.27500	108.25278			0.00	0	
Total BGL07 SPOT									0.00	0	
Total For BGL07									0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.99959			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	100.92101			0.00	200,000,000	128,000,00
Total BGL12 SPOT									0.00	200,000,000	128,000,00
Total For BGL12									0.00	200,000,000	128,000,00
BGL13 On 20/08/2021 Spot Bond			6.27500	104.48684	6.27500	104.46911			0.00	0	
Total BGL13 SPOT									0.00	0	
Total For BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.83588			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.33066			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.18777			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.49891			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.68097			0.00	0	200,000,00
Total BGL18 SPOT									0.00	0	200,000,00
Total For BGL18									0.00	0	200,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	105.29661			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.37582			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.60841				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.29166				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.53780				0.00	1,000,000,000	1,000,000,000
Total BID10 SPOT										0.00	1,000,000,000	1,000,000,000
Total For BID10										0.00	1,000,000,000	1,000,000,000
BID11 On 15/11/2023 Spot Bond			6.01500	108.55645	6.01500	108.53897				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.10371				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.35544				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.34063				0.00	0	900,000,000
Total BID14 SPOT										0.00	0	900,000,000
Total For BID14										0.00	0	900,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.56449				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.60726				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.91639				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.54900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.08600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.06200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.28735				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.03806				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.62582				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.56317				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.21868				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.90223				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.01110				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.74422				0.00	200,000,000	100,000,000
Total BPPF23 SPOT										0.00	200,000,000	100,000,000
Total For BPPF23										0.00	200,000,000	100,000,000
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.44029				0.00	0	
Total BPPF24 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 BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.47395				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.69986				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.75370				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.42090				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.44025				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.45708				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.39950				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.04004				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.91387				0.00	200,000,000	100,000,000
Total CBL29 SPOT										0.00	200,000,000	100,000,000
Total For CBL29										0.00	200,000,000	100,000,000
CCT01 On 23/06/2023 Spot Bond			7.21000	115.67589	7.21000	115.65338				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.46000	110.80840	7.46000	110.78611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.09000	112.25817	8.09000	112.23398			19,416,000,000.00	2,400,000	400,000
Total CCT03 SPOT									19,416,000,000.00	2,400,000	400,000
Total For CCT03									19,416,000,000.00	2,400,000	400,000
CCT04 On 17/07/2027 Spot Bond			9.48000	107.00440	9.48000	105.53272			3,794,844,000,000.00	400,300,000	202,667,600
Total CCT04 SPOT									3,794,844,000,000.00	400,300,000	202,667,600
Total For CCT04									3,794,844,000,000.00	400,300,000	202,667,600
CGR42 On 03/08/2023 Spot Bond					0.00000	100.70058			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.50670			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.67633			0.00	0	
Total CGR45 SPOT									0.00	0	
Total For CGR45									0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.12456			0.00	0	
Total CGR46 SPOT									0.00	0	
Total For CGR46									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.13320			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.89844			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.95376			0.00	0	
Total CGR51 SPOT									0.00	0	
Total For CGR51									0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.24650			0.00	0	
Total CLN184 SPOT									0.00	0	
Total For CLN184									0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	162.16342	3.14000	162.03236			0.00	0	
Total CLN193 SPOT									0.00	0	
Total For CLN193									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN198 On 13/09/2021 Spot Bond			1.70500	1.70500	1.70500	162.08006				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.06349	4.77000	108.41300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.57300				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.84469				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.04500	110.90596	7.04500	110.88510				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	113.04441	8.70700	117.94900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.59478				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.64762				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.83860				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	101.13373	10.98000	101.10437				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	113.71700				0.00	0	
Total CLN380 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 CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	118.63796	6.50000	115.83000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	106.11900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	101.14275				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.32633				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.32362				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			1.70500	172.01610	1.70500	171.96934				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			4.96000	138.84093	4.96000	138.79092				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.40000	136.76584	5.40000	136.71496				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.39300				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.28018				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.18737				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.28289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.47500	104.90169	6.47500	104.88353				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.66475				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.23888				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.43793				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.28024				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	100.47400				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	70.37173	100.00000	70.24237				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 02/12/2021 Spot Bond					0.00000	100.35737				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.97000	101.81578	5.97000	101.79961				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	99.91633	10.16000	101.34800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48(On 28/07/2022 Spot Bond			6.27500	106.33555	6.27500	106.31741				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	101.42902				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	101.33754				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.02018				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.67500	112.27056	6.67500	112.25053				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	102.08008				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.86704				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.91648				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.29789				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	101.28703				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	101.57748				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51(On 11/10/2022 Spot Bond					0.00000	101.38360				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	94.66021				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.16249	9.96000	102.13551				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.93843	10.01000	100.91150				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.15608				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	104.10043	9.60000	104.31519				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.83837				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.10813				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.14923	9.20000	102.12426				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.46254				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.05675				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.58526				0.00	560,000,000	280,000,000
Total CLN527 SPOT										0.00	560,000,000	280,000,000
Total For CLN527										0.00	560,000,000	280,000,000
CLN528 On 25/11/2022 Spot Bond					0.00000	100.96439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.33178				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	99.83837				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.24117				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.74733				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.94000	108.66943	8.94000	108.64319				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.51174				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.59597				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.85133				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	138.78000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.01728				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.02521				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			8.41000	109.51191	8.41000	109.48700				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.46000	106.97039	8.46000	106.94630				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.55000	106.46679	8.55000	106.44257				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	306.06294				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	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.28589				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.34519				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.16065				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.94298				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	113.91900				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	113.91900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.37645				0.00	0	
Total CLN561 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 CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.44387	10.19000	100.48914				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.41000	106.99504	8.41000	106.97109				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.38658				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.18780				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.69700				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	99.98501				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.35465				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.64000	105.46591	8.64000	105.44166				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.36306				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.35652				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.26013				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.35906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.71655				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.96728				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.38003				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.01441				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.47820				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.64943				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.01312				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.85402				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.34806				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.13942				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.20556				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59(On 16/09/2025 Spot Bond					0.00000	102.35747				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.47761				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.38000	143.89702	3.38000	115.45222				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.15796				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.99454				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.15796				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.24368				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.91195				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.22706				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.20556				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.20556				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.21900				0.00	0	
Total CLN602 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 CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.82930				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.41981				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.32743				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.57362				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.74124				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.15615				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.87492	9.32000	100.84981				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.61348				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.36722				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	99.94166				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.15080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.01433				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.97240				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	99.89600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.80102				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.89479				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.01310				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.53253				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.53063				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.60697				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	97.22800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.60629				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN625 On 25/01/2023 Spot Bond			6.28500	107.38900	6.28500	107.37065				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.27158				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.95495				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.79000	64.69436	11.79000	86.34108				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.28897				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.11000	104.06859	9.11000	104.04298				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.27037				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.26860				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.11000				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.37365				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.71647				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.19306				0.00	0	
Total CLN636 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 CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.26916				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.40282				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.31849				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.29341				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN641 On 17/10/2023 Spot Bond					0.00000	100.65313				0.00	0	
Total CLN641 SPOT										0.00	0	
Total For CLN641										0.00	0	
CLN642 On 21/11/2024 Spot Bond					0.00000	100.19411				0.00	0	
Total CLN642 SPOT										0.00	0	
Total For CLN642										0.00	0	
CLN643 On 18/12/2024 Spot Bond					0.00000	101.18239				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 29/01/2022 Spot Bond					0.00000	100.55386				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.18449				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 19/08/2025 Spot Bond					0.00000	100.26916				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 31/05/2026 Spot Bond					0.00000	100.01543				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.26916				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.26916				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.21637				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.26916				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	104.93300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.38857				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.10686				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.87483				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.88500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	100.65400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	114.05900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	134.96800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN665 On 27/02/2023 Spot Bond					0.00000	100.38212				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.09380				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.32247				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	106.13562				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	103.14056				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.11585				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.29745				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.30493				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			3.94308	143.77945	3.94308	116.80686				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			3.94308	143.77945	3.94308	116.80761				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.45713				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.30350				0.00	0	
Total CLN676 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 CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.31964				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.14267				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.37666				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.30875				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	99.94651				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.09159				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.12307				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.35346				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.33928				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.33905				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	101.17217				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	101.00329				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.17225				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.36015				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	101.05012				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	93.59365				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.17584				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.61092				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.94073				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.01128				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.32050				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.03418				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.32034				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.84488				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.75854				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	88.13089				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.32771				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.25917				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.14448				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.16171				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.41033				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	101.14433				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.30047				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.15234				0.00	0	
Total CLN714 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 CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.15234				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.15234				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.17876				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.93614				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	101.13276				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.15428				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.48352				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.02477				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.20920				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.05600				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.05600				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.05600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.07566				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.07566				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.07566				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.76684				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.83138				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.48671				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.15575				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.39295				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.36049				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.96887				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN738 On 20/12/2023 Spot Bond					0.00000	101.01394				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	104.41100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.92159				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.26511				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.82422				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.52994				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.42248				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.50947				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.02729				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.34940				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.30157				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.71500	103.15722	7.71500	103.13589				0.00	0	
Total CLN81 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 CLN81									0.00	0	
CLNF1 On 17/08/2021 Spot Bond					0.00000	100.27679			0.00	0	
Total CLNF16 SPOT									0.00	0	
Total For CLNF16									0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.67500	108.23090	7.67500	108.20851		6,832,285,000,000.00	890,200,000	1,295,100,000	
Total COJ05 SPOT								6,832,285,000,000.00	890,200,000	1,295,100,000	
Total For COJ05								6,832,285,000,000.00	890,200,000	1,295,100,000	
COJ08 On 22/06/2026 Spot Bond			9.56000	112.60145	9.56000	112.57257		0.00	0	1,750,000,000	
Total COJ08 SPOT								0.00	0	1,750,000,000	
Total For COJ08								0.00	0	1,750,000,000	
COJG0 On 09/06/2024 Spot Bond			6.45500	109.91792	6.45500	109.89874		0.00	0	18,900,000,000	
Total COJG01 SPOT								0.00	0	18,900,000,000	
Total For COJG01								0.00	0	18,900,000,000	
COT01 On 03/04/2023 Spot Bond			7.11000	104.90250	7.11000	104.88248		0.00	0		
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			9.97000	102.82019	9.97000	102.79286		0.00	0	100,000,000	
Total COT02 SPOT								0.00	0	100,000,000	
Total For COT02								0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			10.06000	97.00993	10.06000	96.98377		0.00	0		
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			9.47500	9.47500	9.47500	110.05234		0.00	0		
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.26700		0.00	0		
Total CS003 SPOT								0.00	0	0	
Total For CS003								0.00	0	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.17218		0.00	0		
Total DENG85 SPOT								0.00	0	0	
Total For DENG85								0.00	0	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.13505		0.00	0		
Total DENG87 SPOT								0.00	0	0	
Total For DENG87								0.00	0	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.92659		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.13441				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.63030				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.87717				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.18233				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.08088				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.89279				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.71371				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.18995				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.13035				0.00	400,000,000	200,000,000
Total DSY02 SPOT										0.00	400,000,000	200,000,000
Total For DSY02										0.00	400,000,000	200,000,000
DSY03 On 21/11/2024 Spot Bond			8.81000	8.81000	8.81000	105.19833				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.67566				0.00	400,000,000	200,000,000
Total DSY04 SPOT										0.00	400,000,000	200,000,000
Total For DSY04										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY05 On 21/08/2023 Spot Bond					0.00000	100.20548				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.22500	104.26604	6.22500	104.24831				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.59500	108.14766	6.59500	108.12828			88,722,535,000.00		13,453,000	6,792,30
Total DV23 SPOT									88,722,535,000.00		13,453,000	6,792,30
Total For DV23									88,722,535,000.00		13,453,000	6,792,30
DV23/R On 27/02/2023 Spot Bond			100.00000	34.51968	100.00000	34.44245			0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	34.51968	100.00000	34.44245			0.00		0	
Total DV23/R2023 SPOT									0.00		0	
Total For DV23/R2023									0.00		0	
DV24 On 18/02/2024 Spot Bond			6.14500	111.53829	6.14500	111.51964			323,227,000,000.00		52,600,000	10,000,00
Total DV24 SPOT									323,227,000,000.00		52,600,000	10,000,00
Total For DV24									323,227,000,000.00		52,600,000	10,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	102.80955	9.69000	102.78268			0.00		0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.80955	9.69000	102.78268			0.00		0	
Total DV24/R2023 SPOT									0.00		0	
Total For DV24/R2023									0.00		0	
DV29 On 18/02/2029 Spot Bond			11.27000	97.00170	11.27000	96.97233			0.00		0	
Total DV29 SPOT									0.00		0	
Total For DV29									0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.92723	10.10000	102.89922			0.00		0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.92723	10.10000	102.89922			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	100.01454			0.00		0	
Total DVF21 SPOT									0.00		0	
Total For DVF21									0.00		0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.74190			0.00		0	
Total DVF22 SPOT									0.00		0	
Total For DVF22									0.00		0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.43243			0.00		0	
Total DVF22B SPOT									0.00		0	
Total For DVF22B									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22(On 24/10/2022 Spot Bond					0.00000	100.73531				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.10125				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.59469				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.22733				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.32372				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2(On 31/05/2024 Spot Bond					0.00000	97.19596				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2(On 31/05/2026 Spot Bond					0.00000	100.43548				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2(On 31/01/2023 Spot Bond					0.00000	100.46818				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2(On 31/01/2025 Spot Bond					0.00000	95.72022				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2(On 31/01/2027 Spot Bond					0.00000	100.49484				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3(On 21/08/2023 Spot Bond					0.00000	100.21953				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3(On 21/08/2025 Spot Bond					0.00000	100.22998				0.00	0	
Total DVFB31 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 DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	106.02555	4.30000	106.01314				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.68000	105.20780	5.68000	105.19180				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.58500	110.61212	6.58500	110.59265				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.86500	109.32246	4.86500	109.28360				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.79000	97.26275	4.79000	97.22816				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	134.24046	2.25000	134.20197				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.61000	145.68219	3.61000	145.63527				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.62300	132.31095	3.62300	132.26827				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.66500	129.76302	3.66500	129.72083				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.50500	111.33984	4.50500	111.30125				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.76000	99.24301	4.76000	99.20780				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	134.24046	2.25000	134.20197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	145.81149				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	143.48180				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	110.75382				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	109.83394				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	110.04396				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	108.39186				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	100.68944				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	101.96546				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.95554				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN013 On 15/04/2024 Spot Bond					0.00000	97.55041				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	99.20293				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.13000	103.14043	9.13000	103.11541				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00
Total For EMM03										0.00	0	18,100,000.00
EMM04 On 16/05/2028 Spot Bond			10.87000	10.87000	10.87000	95.52413				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.22000	11.22000	11.22000	99.61626				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.21000	108.03125	9.21000	106.38277				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.21000	9.21000	9.21000	107.44065				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.39000	11.39000	11.39000	81.91836				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.39500	10.39500	10.39500	105.80696				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.39000	11.39000	11.39000	100.44856				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.98148				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	99.94758				0.00	0	
Total EPF016 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 EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.94595				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.84401				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.84871				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.39708				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.01454				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.09492				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.36050				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	99.85017				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.71156				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	99.89646				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.52449				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.25728				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.24572				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.27569				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.24802				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.25953				0.00	269,600,000	67,400,000
Total ERS25 SPOT										0.00	269,600,000	67,400,000
Total For ERS25										0.00	269,600,000	67,400,000
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.24207				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.23651				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.27104				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.93500	109.84391	5.93500	109.82617				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.56639	10.00000	103.53848				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES26 On 02/04/2026 Spot Bond			8.28000	99.65022	8.28000	99.62813			31,392,966,708,000.00	3,791,421,100	12,369,476,100
Total ES26 SPOT									11,392,966,708,000.00	3,791,421,100	12,369,476,100
Total For ES26									11,392,966,708,000.00	3,791,421,100	12,369,476,100
ES26/R On 02/04/2026 Spot Bond			7.85000	101.33421	7.85000	101.31289			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.06000	78.01987	11.10000	77.77759			11,613,530,880,000.00	1,050,048,000	3,195,268,900
Total ES33 SPOT									11,613,530,880,000.00	1,050,048,000	3,195,268,900
Total For ES33									11,613,530,880,000.00	1,050,048,000	3,195,268,900
ES33/R On 15/09/2033 Spot Bond			7.50000	101.63381	7.50000	101.61349			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.63500	76.50159	11.63500	76.47796			23,628,988,617,000.00	2,030,854,200	7,554,170,000
Total ES42 SPOT									23,628,988,617,000.00	2,030,854,200	7,554,170,000
Total For ES42									23,628,988,617,000.00	2,030,854,200	7,554,170,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.91392	8.50000	100.89097			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	99.94799			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	98.94338			0.00	267,600,000	66,900,000
Total EXX05 SPOT									0.00	267,600,000	66,900,000
Total For EXX05									0.00	267,600,000	66,900,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.16239			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.27494			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.20938			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.25324			0.00	0	
Total FIFB16 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 FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.26470				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.53972				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.04743				0.00	200,000,000	100,000,000
Total FIFB19 SPOT										0.00	200,000,000	100,000,000
Total For FIFB19										0.00	200,000,000	100,000,000
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.21231				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.15000	5.15000	5.15000	5.15000				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.40516				0.00	0	200,000,000
Total FRB17 SPOT										0.00	0	200,000,000
Total For FRB17										0.00	0	200,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.31614				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.04451				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	103.16375				0.00	0	47,000,000
Total FRB23 SPOT										0.00	0	47,000,000
Total For FRB23										0.00	0	47,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.11787				0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB24 SPOT										0.00	200,000,000	100,000,000
Total For FRB24										0.00	200,000,000	100,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.00916				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.05391				0.00	0	59,000,000
Total FRB26 SPOT										0.00	0	59,000,000
Total For FRB26										0.00	0	59,000,000
FRB27 On 03/06/2026 Spot Bond			8.91000	105.10039	8.91000	105.07536				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.74091				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.52596				0.00	500,000,000	500,000,000
Total FRB29 SPOT										0.00	500,000,000	500,000,000
Total For FRB29										0.00	500,000,000	500,000,000
FRB30 On 19/04/2026 Spot Bond			8.11000	101.18799	8.11000	101.16602				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.76500	173.06502	0.76500	173.02245				0.00	0	55,000,000
Total FRBI22 SPOT										0.00	0	55,000,000
Total For FRBI22										0.00	0	55,000,000
FRBI23 On 07/12/2023 Spot Bond			1.71000	314.56635	1.71000	314.48092			3,420,000,000,000.00	2,000,000,000	2,175,000,000	
Total FRBI23 SPOT									3,420,000,000,000.00	2,000,000,000	2,175,000,000	
Total For FRBI23									3,420,000,000,000.00	2,000,000,000	2,175,000,000	
FRBI25 On 31/01/2025 Spot Bond			2.22500	2.22500	2.22500	152.55419			0.00	0	240,000,000	
Total FRBI25 SPOT									0.00	0	240,000,000	
Total For FRBI25									0.00	0	240,000,000	
FRBI28 On 31/03/2028 Spot Bond			3.42000	200.42880	3.42000	200.36518			0.00	0	2,500,000,000	
Total FRBI28 SPOT									0.00	0	2,500,000,000	
Total For FRBI28									0.00	0	2,500,000,000	
FRBI29 On 31/03/2029 Spot Bond			3.75000	3.75000	3.75000	107.13088			0.00	0		
Total FRBI29 SPOT									0.00	0		
Total For FRBI29									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI33 On 07/12/2033 Spot Bond			4.70500	4.70500	4.70500	215.03914				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.26000	89.88251	5.26000	89.84954				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.94000	96.66870	4.94000	96.63393				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.36000	6.36000	6.36000	81.03112				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.43000	6.43000	6.43000	80.23754				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.56000	3.56000	3.56000	145.64596				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	96.73357				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC213 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.81500	171.89408	1.81500	171.84685				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.67500	170.94548	2.67500	170.89448				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.41161				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.24888				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	102.45243				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.60003				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.26404				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.54747				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	103.25865				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.19487				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.27062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	111.41692				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.47895				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.16325				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	109.45304				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.10735				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.33827				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.31556				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.32097				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.46718				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.63068				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.80259				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	100.02607				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.51969				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.10006				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.68990				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.08371				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.24693				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.36889				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.84657				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.34311				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.55480				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	98.92843				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.36871				0.00	0	
Total FRC319 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 FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.40028				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.26053				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.84864				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	102.39241				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.89239				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.10397				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.41070				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.71738				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.55839				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	101.36751				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	103.41991				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 09/06/2021 Spot Bond					0.00000	101.33785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.52948				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.77598				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.62038				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.23283				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.13285				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.77069				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.45713				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.47074				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.70892				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.62594				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.59360				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35(On 31/07/2021 Spot Bond					0.00000	100.53837				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.02041				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.07701				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.60282				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2021 Spot Bond					0.00000	101.01054				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.60374				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.58976				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.59722				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 31/01/2022 Spot Bond					0.00000	100.43204				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	100.71228				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.57502				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.56765				0.00	0	
Total FRC361 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 FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.97006				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.35138				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.02925				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.03222				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	100.54219				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 26/08/2021 Spot Bond					0.00000	100.11545				0.00	9,200,000,000	2,300,000,000
Total FRC367 SPOT										0.00	9,200,000,000	2,300,000,000
Total For FRC367										0.00	9,200,000,000	2,300,000,000
FRC66 On 31/01/2022 Spot Bond			2.45500	2.45500	2.45500	171.13722				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.39500	2.39500	2.39500	171.20352				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.37500	2.37500	2.37500	171.22564				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.25000	102.50217	4.25000	102.46741				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.69000	111.17061	4.69000	111.13138				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.69842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.31393				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.61939				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.64573				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.30584				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.53060				0.00	200,000,000	100,000,000
Total FRJ25 SPOT										0.00	200,000,000	100,000,000
Total For FRJ25										0.00	200,000,000	100,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.29920				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.99737				0.00	420,000,000	210,000,000
Total FRJ27 SPOT										0.00	420,000,000	210,000,000
Total For FRJ27										0.00	420,000,000	210,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.84461				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.12800	4.12800	4.12800	101.15047				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.61000	4.61000	4.61000	112.28905				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.05547				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS104 On 23/01/2024 Spot Bond					0.00000	100.55889				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.75000	110.31164	4.75000	110.27253				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.55500	218.32426	4.55500	218.24815				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.89000	108.33823	4.89000	108.29942				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.58500	4.58500	4.58500	217.60181				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.11000	147.97880	3.11000	147.93291				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	126.48502	3.70500	126.44376				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.69000	111.17061	4.69000	111.13138				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.70500	215.11503	4.70500	215.03914				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.75500	214.05780	4.75500	213.98204				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.64000	120.61843	2.64000	150.36645				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.78500	213.42646	4.78500	213.35075				0.00	0	
Total FRS123 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 FRS123									0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.89000	108.33823	4.89000	108.29942			773,598,000,000.00	158,200,000	79,100,000
Total FRS124 SPOT									773,598,000,000.00	158,200,000	79,100,000
Total For FRS124									773,598,000,000.00	158,200,000	79,100,000
FRS124 On 31/03/2028 Spot Bond			4.15000	191.66460	4.15000	191.60002			0.00	0	
Total FRS126 SPOT									0.00	0	
Total For FRS126									0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.64000	98.46497	5.64000	98.42771			0.00	0	
Total FRS127 SPOT									0.00	0	
Total For FRS127									0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.04000	192.95684	4.04000	192.89237			0.00	0	
Total FRS129 SPOT									0.00	0	
Total For FRS129									0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.10000	192.25076	4.10000	192.18623			0.00	0	
Total FRS131 SPOT									0.00	0	
Total For FRS131									0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.29500	203.02738	5.29500	202.95259			0.00	0	
Total FRS132 SPOT									0.00	0	
Total For FRS132									0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.59000	99.08822	5.59000	99.05087			0.00	0	
Total FRS134 SPOT									0.00	0	
Total For FRS134									0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.89000	4.89000	4.89000	108.29942			1,207,830,000,000.00	247,000,000	123,500,000
Total FRS135 SPOT									1,207,830,000,000.00	247,000,000	123,500,000
Total For FRS135									1,207,830,000,000.00	247,000,000	123,500,000
FRS135 On 31/01/2038 Spot Bond			4.87000	106.91201	4.87000	108.57867			0.00	0	
Total FRS136 SPOT									0.00	0	
Total For FRS136									0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.91000	194.49686	3.91000	194.43256			0.00	0	
Total FRS137 SPOT									0.00	0	
Total For FRS137									0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.06500	207.64014	5.06500	207.56494			0.00	0	
Total FRS138 SPOT									0.00	0	
Total For FRS138									0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.04000	192.95684	4.04000	192.89237			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.04000	192.95684	4.04000	192.89237				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.33000	189.57130	4.33000	189.50649				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.41000	146.45027	3.41000	146.40365				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.51500	172.22719	1.51500	172.18129				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.39000	188.87933	4.39000	188.81445				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.43000	188.41962	4.43000	188.35471				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.38000	146.60229	3.38000	146.55574				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.90500	194.55636	3.90500	194.49207				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.44000	4.44000	4.44000	188.23997				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	19.04434				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.53320				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17 On 16/10/2022 Spot Bond					0.00000	100.70890				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.78073				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.19506				0.00	278,400,000	69,600,00
Total FRS180 SPOT										0.00	278,400,000	69,600,00
Total For FRS180										0.00	278,400,000	69,600,00
FRS18 On 27/09/2025 Spot Bond					0.00000	101.10768				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	159.37915				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	175.15917				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	145.10638				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	160.53454				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	38.34297				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.40013				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.45913				0.00	211,200,000	52,800,00
Total FRS199 SPOT										0.00	211,200,000	52,800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS199										0.00	211,200,000	52,800,00
FRS20 On 12/08/2025 Spot Bond					0.00000	100.34824				0.00	218,400,000	54,600,00
Total FRS200 SPOT										0.00	218,400,000	54,600,00
Total For FRS200										0.00	218,400,000	54,600,00
FRS20 On 06/08/2025 Spot Bond					0.00000	100.12496				0.00	297,200,000	74,300,00
Total FRS201 SPOT										0.00	297,200,000	74,300,00
Total For FRS201										0.00	297,200,000	74,300,00
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	0
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.77680				0.00	230,800,000	57,700,00
Total FRS206 SPOT										0.00	230,800,000	57,700,00
Total For FRS206										0.00	230,800,000	57,700,00
FRS20 On 18/11/2024 Spot Bond					0.00000	100.23796				0.00	0	0
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	0
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	0
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.97547				0.00	0	0
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	0
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.65374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.13285				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.90676				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.32939				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 ² 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 ⁵ On 31/03/2032 Spot Bond					0.00000	101.42507				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 ⁷ 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 ⁸ On 13/10/2023 Spot Bond					0.00000	110.74734				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 ⁹ On 23/10/2025 Spot Bond					0.00000	107.06005				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 ⁰ On 31/03/2032 Spot Bond					0.00000	103.63672				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 ¹ On 04/12/2022 Spot Bond					0.00000	99.98155				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 ² On 12/12/2025 Spot Bond					0.00000	86.66352				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 ³ On 09/12/2023 Spot Bond					0.00000	102.16132				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 ⁴ On 29/12/2025 Spot Bond					0.00000	102.02584				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 ⁵ On 20/12/2021 Spot Bond					0.00000	100.73928				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 ⁶ On 19/01/2024 Spot Bond					0.00000	101.13275				0.00	0	
Total FRS246 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 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	100.43204				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.43297				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	95.46508				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.43019				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.01265				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	96.95231				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	102.29219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.66550				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.02804				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 26/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.81000	1.81000	1.81000	313.73763				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.55000	315.75910	1.55000	315.67473				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.55000	1.55000	1.55000	315.67473				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.75500	173.07625	0.75500	173.03370				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.75500	173.07625	0.75500	173.03370				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS62 On 04/11/2026 Spot Bond					0.00000	100.45863				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.59000	104.28208	4.59000	104.24554				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.07500	74.31408	4.07500	112.35678				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.53000	2.53000	2.53000	150.94275				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.81000	2.81000	2.81000	149.48087				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.61000	2.61000	2.61000	307.86908				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.05500	5.05500	5.05500	106.42869				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.16000	114.14128	6.16000	114.12226				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.71000	114.29817	6.71000	114.27734				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.45000	110.51875	7.45000	110.49667			8,209,756,960,000.00	1,101,980,800	7,669,024,500	
Total FRX26 SPOT									8,209,756,960,000.00	1,101,980,800	7,669,024,500	
Total For FRX26									8,209,756,960,000.00	1,101,980,800	7,669,024,500	
FRX27 On 07/03/2027 Spot Bond			7.55000	114.58709	7.55000	114.56402			1,905,620,000,000.00	252,400,000	1,252,400,000	
Total FRX27 SPOT									1,905,620,000,000.00	252,400,000	1,252,400,000	
Total For FRX27									1,905,620,000,000.00	252,400,000	1,252,400,000	
FRX28 On 26/07/2028 Spot Bond			7.72000	116.57832	7.72000	116.55392			0.00	0		
Total FRX28 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 FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.84500	108.71222	8.84500	108.68623				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.95000	106.19788	8.95000	106.17219				0.00	0	300,000,00
Total FRX31 SPOT										0.00	0	300,000,00
Total For FRX31										0.00	0	300,000,00
FRX32 On 31/03/2032 Spot Bond			9.07000	111.70710	9.07000	111.68004				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.73000	77.75232	10.73000	77.73012				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.10167				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.50381				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.19732				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.18781				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.19425				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.19614				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	99.93551				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.07848				0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL05 SPOT										0.00	0	400,000,00
Total For GBL05										0.00	0	400,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.12427				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.19099				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.13008				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.13354				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.18620				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.35000	113.28239	3.35000	113.24657				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.12379				0.00	20,000,000	10,000,00
Total GRT07 SPOT										0.00	20,000,000	10,000,00
Total For GRT07										0.00	20,000,000	10,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	101.39569				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.74096				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.12500	110.06768	6.12500	110.04954				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.73022				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT20 On 03/04/2024 Spot Bond					0.00000	101.66598				0.00	1,140,000,000	570,000,000
Total GRT20 SPOT										0.00	1,140,000,000	570,000,000
Total For GRT20										0.00	1,140,000,000	570,000,000
GRT21 On 03/04/2024 Spot Bond			8.86000	103.89259	8.86000	103.86799				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.68408				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.71960				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.90864				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.21701				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.70357				0.00	84,300,000	16,100,000
Total GRT26G SPOT										0.00	84,300,000	16,100,000
Total For GRT26G										0.00	84,300,000	16,100,000
GRT27 On 28/09/2023 Spot Bond					0.00000	99.69568				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.91476				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.91091				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.32540				0.00	0	200,000,000
Total GRT30 SPOT										0.00	0	200,000,000
Total For GRT30										0.00	0	200,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	100.08351				0.00	0	
Total GRT31 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 GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.05754				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.97148				0.00	400,000,000	232,000,000
Total GRT33 SPOT										0.00	400,000,000	232,000,000
Total For GRT33										0.00	400,000,000	232,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	98.22282				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.27514				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.93126				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.49873				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.07554				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.08528				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.20639				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.20056				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	101.07901				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.61034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.66061				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.61592				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.95802				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.86685				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.90707				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.82687				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.04030				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.68983				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.26344				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.42173				0.00	0	200,000,00
Total HILB09 SPOT										0.00	0	200,000,00
Total For HILB09										0.00	0	200,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.82628				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB11 On 15/03/2024 Spot Bond					0.00000	101.44895				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.31078				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.88153				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.99590				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.93466				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.91724				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.15000	311.31497	2.15000	311.22670			2,656,970,000,000.00	1,235,800,000	617,900,000	
Total HWAY23 SPOT									2,656,970,000,000.00	1,235,800,000	617,900,000	
Total For HWAY23									2,656,970,000,000.00	1,235,800,000	617,900,000	
HWAY2 On 07/12/2024 Spot Bond			2.50000	2.50000	2.50000	316.63408			0.00	0		
Total HWAY24 SPOT									0.00	0		
Total For HWAY24									0.00	0		
HWAY3 On 28/08/2030 Spot Bond			9.89500	105.52056	9.89500	105.49241			0.00	0		
Total HWAY30 SPOT									0.00	0		
Total For HWAY30									0.00	0		
HWAY3 On 28/02/2033 Spot Bond			4.58000	79.60720	4.58000	102.03582			0.00	0		
Total HWAY33 SPOT									0.00	0		
Total For HWAY33									0.00	0		
HWAY3 On 31/07/2034 Spot Bond			11.20000	89.88104	11.20000	89.85398			0.00	0	5,850,000,000	
Total HWAY34 SPOT									0.00	0	5,850,000,000	
Total For HWAY34									0.00	0	5,850,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.21389	100.00000	12.18655			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.24000	89.20109	11.24000	89.17414				0.00	0	6,520,000,00
Total HWAY35 SPOT										0.00	0	6,520,000,00
Total For HWAY35										0.00	0	6,520,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.21272	100.00000	12.18538				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.82944				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.63724				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.08435				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			1.96000	154.01355	1.96000	153.97062			422,613,398,500,000.00	725,823,162,500	414,192,378,40	
Total I2025 SPOT									2,613,398,500,000.00	725,823,162,500	414,192,378,40	
Total For I2025									2,613,398,500,000.00	725,823,162,500	414,192,378,40	
I2029 On 31/03/2029 Spot Bond			2.88000	114.02736	2.88000	113.99283			365,702,190,912,000.00	126,979,927,400	174,129,162,60	
Total I2029 SPOT									5,702,190,912,000.00	126,979,927,400	174,129,162,60	
Total For I2029									5,702,190,912,000.00	126,979,927,400	174,129,162,60	
I2033 On 28/02/2033 Spot Bond			3.75000	107.84117	3.75000	107.80602			375,187,481,250,000.00	100,049,995,000	173,914,449,50	
Total I2033 SPOT									5,187,481,250,000.00	100,049,995,000	173,914,449,50	
Total For I2033									5,187,481,250,000.00	100,049,995,000	173,914,449,50	
I2038 On 31/01/2038 Spot Bond			3.98000	121.96933	3.99000	121.76809			353,318,151,900,000.00	88,773,405,000	463,610,657,50	
Total I2038 SPOT									3,318,151,900,000.00	88,773,405,000	463,610,657,50	
Total For I2038									3,318,151,900,000.00	88,773,405,000	463,610,657,50	
I2046 On 31/03/2046 Spot Bond			4.00000	110.81839	4.00000	110.78147			34,193,528,000,000.00	8,548,382,000	305,835,472,60	
Total I2046 SPOT									4,193,528,000,000.00	8,548,382,000	305,835,472,60	
Total For I2046									4,193,528,000,000.00	8,548,382,000	305,835,472,60	
I2050 On 31/12/2050 Spot Bond			3.95000	115.84254	3.94000	116.02293			179,675,109,130,000.00	45,487,369,400	271,091,126,80	
Total I2050 SPOT									9,675,109,130,000.00	45,487,369,400	271,091,126,80	
Total For I2050									9,675,109,130,000.00	45,487,369,400	271,091,126,80	
IBL101 On 24/05/2022 Spot Bond			5.99000	5.99000	5.99000	103.11699			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.75096				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.27000	310.43548	2.27000	310.34643				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.29328				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.18365				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.24166				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.56540				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.28297				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.73252				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.10662				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.69343				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.33334				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond					0.00000	99.86281				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.77707				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.15069				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.14127				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.32846				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.27060				0.00	120,000,000	30,000,00
Total IBL138 SPOT										0.00	120,000,000	30,000,00
Total For IBL138										0.00	120,000,000	30,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.18952				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.18855				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.10346				0.00	286,000,000	71,500,00
Total IBL145 SPOT										0.00	286,000,000	71,500,00
Total For IBL145										0.00	286,000,000	71,500,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.91232				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.11480				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.11965				0.00	0	
Total IBL149 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 IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.40862				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.19818				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.55746				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.53310				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.55059				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.32373				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.39013				0.00	2,000,000,000	1,000,000,000
Total IBL160 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IBL160										0.00	2,000,000,000	1,000,000,000
IBL161 On 15/02/2023 Spot Bond					0.00000	100.27112				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.68374				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.70817				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.46019				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.28834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.21694				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.22465				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.30089				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.12054				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.83500	0.83500	0.83500	172.94362				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.63500	111.83986	6.63500	111.81969				0.00	0	2,161,50
Total IBL60 SPOT										0.00	0	2,161,50
Total For IBL60										0.00	0	2,161,50
IBL65 On 29/07/2021 Spot Bond					0.00000	100.55324				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.15500	172.62845	1.15500	172.58413				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.06500	107.23842	5.06500	107.22385				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.13552				0.00	200,000,000	100,000,00
Total IBL95 SPOT										0.00	200,000,000	100,000,00
Total For IBL95										0.00	200,000,000	100,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	102.42145				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IDCG06 On 24/11/2024 Spot Bond			8.11000	104.56089	8.11000	104.53830			0.00	0	
Total IDCG06 SPOT									0.00	0	
Total For IDCG06									0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.77000	109.49863	9.77000	109.77597			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	99.94440			0.00	0	
Total IDCG10 SPOT									0.00	0	
Total For IDCG10									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.68000	109.09266	8.68000	109.06720		2,935,576,000,000.00		338,200,000	64,600,000
Total IDCG11 SPOT								2,935,576,000,000.00		338,200,000	64,600,000
Total For IDCG11								2,935,576,000,000.00		338,200,000	64,600,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.59468			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.30654			0.00	0	
Total IDCG14 SPOT									0.00	0	
Total For IDCG14									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.17623			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.79554			0.00	108,000,000	20,600,000
Total IDCG16 SPOT									0.00	108,000,000	20,600,000
Total For IDCG16									0.00	108,000,000	20,600,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.36055			0.00	0	
Total IDCG17 SPOT									0.00	0	
Total For IDCG17									0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.13413			0.00	0	
Total IDCG18 SPOT									0.00	0	
Total For IDCG18									0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.70427			0.00	0	
Total IDCG19 SPOT									0.00	0	
Total For IDCG19									0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.05822			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	99.56839				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	100.64114				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.17589				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.56000	103.38314	7.56000	103.36207				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.12063				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.01342				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.93081				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.68848				0.00	200,000,000	100,000,000
Total INLV06 SPOT										0.00	200,000,000	100,000,000
Total For INLV06										0.00	200,000,000	100,000,000
INLV07 On 09/03/2026 Spot Bond					0.00000	99.90260				0.00	400,000,000	200,000,000
Total INLV07 SPOT										0.00	400,000,000	200,000,000
Total For INLV07										0.00	400,000,000	200,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	100.54395				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.22134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.19951				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.07405				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.09371				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.87310				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.50394				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.43544				0.00	158,000,000	39,500,00
Total IPF24 SPOT										0.00	158,000,000	39,500,00
Total For IPF24										0.00	158,000,000	39,500,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.72678				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.36055				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.36683				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.02585				0.00	0	200,000,00
Total IPF30 SPOT										0.00	0	200,000,00
Total For IPF30										0.00	0	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.45855				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	100.95832				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.23630				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.18492				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.65201				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.93997	2.75000	100.93234				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.80000	184.22740	4.80000	184.16211				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.89128				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.23801				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.57526				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.25500	3.25500	3.25500	170.25745				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.47910				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.00500	103.33347	8.00500	103.31139				0.00	0	
Total IV041 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 IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.45686				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.01000	8.01000	8.01000	102.40705				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.73531				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.70500	172.01610	1.70500	171.96934				0.00	0	1,000,000,00
Total IV045 SPOT										0.00	0	1,000,000,00
Total For IV045										0.00	0	1,000,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	103.63274				0.00	0	35,000,00
Total IV046 SPOT										0.00	0	35,000,00
Total For IV046										0.00	0	35,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	104.39312				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.70000	185.34982	4.70000	185.28464				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.98467				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.17500	103.09677	11.17500	103.06570				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.49000	102.05145	6.49000	102.03354				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.08980				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.11681				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.09881				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.30348				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.30840				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.61433				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.32750				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.01928				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.21349				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.99997				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.47358				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.52783				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.03451				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC148 On 13/12/2021 Spot Bond					0.00000	101.58848				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.55164				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.63137				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.53164				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.22091				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.05910				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.77179				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.94342				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.93672				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.90133				0.00	0	
Total IVC178 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 IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.32193				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.33341				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.32963				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.19732				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.34868	7.40000	103.32805				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.10487				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.01581				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.26979				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	101.19449				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.81915	7.23000	102.44259				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.96754				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.91350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.89190				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.81637				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.74095				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.65721				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.58013				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.42632				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.34960				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.25518				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.17683				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.09861				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.02051				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ057 On 02/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.37884				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.16258				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.97500	102.69325	5.97500	102.67683				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.88599				0.00	242,400,000	60,600,000
Total KAP012 SPOT										0.00	242,400,000	60,600,000
Total For KAP012										0.00	242,400,000	60,600,000
KAP013 On 24/05/2022 Spot Bond					0.00000	100.36034				0.00	0	1,700,000,000
Total KAP013 SPOT										0.00	0	1,700,000,000
Total For KAP013										0.00	0	1,700,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	100.66159				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.45253				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.27912				0.00	0	500,000,000
Total KAP016 SPOT										0.00	0	500,000,000
Total For KAP016										0.00	0	500,000,000
KAP017 On 19/10/2023 Spot Bond					0.00000	101.20626				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.78627				0.00	0	
Total KAP018 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 KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.41471				0.00	0	350,000,00
Total KAP11 SPOT										0.00	0	350,000,00
Total For KAP11										0.00	0	350,000,00
KW01 On 31/10/2027 Spot Bond			8.65000	124.73467	8.65000	124.70596				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.88927				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.70480				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.95500	103.00584	6.95500	102.98649				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.13005				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.97500	105.25576	8.97500	105.23052				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.35811				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.96500	94.07875	11.96500	94.04905				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.02500	99.37039	10.02500	99.34369				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.80105				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.92691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.37622				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.48084				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.81185				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.37851				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.68287				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.47155				0.00	200,000,000	100,000,00
Total LGL05 SPOT										0.00	200,000,000	100,000,00
Total For LGL05										0.00	200,000,000	100,000,00
LGL06 On 04/10/2022 Spot Bond			6.48500	106.35503	6.48500	106.33648				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.21478				0.00	400,000,000	200,000,00
Total LGL07 SPOT										0.00	400,000,000	200,000,00
Total For LGL07										0.00	400,000,000	200,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.98456				0.00	200,000,000	980,000,00
Total LGL08 SPOT										0.00	200,000,000	980,000,00
Total For LGL08										0.00	200,000,000	980,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.63836				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.19207				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	99.90407				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.55269				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.71791				0.00	320,000,000	160,000,000
Total LOM02 SPOT										0.00	320,000,000	160,000,000
Total For LOM02										0.00	320,000,000	160,000,000
LOM03 On 25/11/2024 Spot Bond					0.00000	100.18858				0.00	320,000,000	160,000,000
Total LOM03 SPOT										0.00	320,000,000	160,000,000
Total For LOM03										0.00	320,000,000	160,000,000
LOM04 On 25/05/2025 Spot Bond					0.00000	100.19350				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.78006				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.20749				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.21316				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.35387				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.20696				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.15089				0.00	200,000,000	100,000,000
Total MBF065 SPOT										0.00	200,000,000	100,000,000
Total For MBF065										0.00	200,000,000	100,000,000
MBF06 On 16/09/2021 Spot Bond					0.00000	101.06123				0.00	0	
Total MBF066 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 MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.20422				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.22036				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.07300				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.07790				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.21091				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.13848				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.48982				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	101.00619				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.31696				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.46834				0.00	200,000,000	100,000,000
Total MBP046 SPOT										0.00	200,000,000	100,000,000
Total For MBP046										0.00	200,000,000	100,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.10831				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.86477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.88280				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.53413				0.00	0	200,000,00
Total MBP050 SPOT										0.00	0	200,000,00
Total For MBP050										0.00	0	200,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.21207				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.89470				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.59000	7.59000	7.59000	116.55451				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.77500	109.11244	5.77500	109.09528				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.16940				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.71087				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	99.99317				0.00	0	2,000,000,00
Total MML01 SPOT										0.00	0	2,000,000,00
Total For MML01										0.00	0	2,000,000,00
MML02 On 10/12/2026 Spot Bond			8.21000	104.56521	8.21000	104.54210				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.76269				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML04 On 15/03/2028 Spot Bond			8.46000	99.09727	8.46000	99.07790				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.80196				0.00	0	200,000,00
Total MTN07 SPOT										0.00	0	200,000,00
Total For MTN07										0.00	0	200,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.78743				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.44405				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	99.98587				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.43825				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.12674				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.34756				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.36052				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.80135				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.96154				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.15527				0.00	0	
Total MTN18 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 MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	99.94490				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.72454				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.39153				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.59666				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.16000	103.27979	8.16000	103.25697				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.64407				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.15481				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.15481				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.16564				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.16557				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.81297				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.62528				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.15265				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.48697				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.30600				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.00110				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.29021				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.53593				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.76185				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.95500	103.52517	5.95500	103.50867				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.57500	110.31340	6.57500	110.29369				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.09000	109.29285	9.09000	109.26601			5,454,000,000.00	600,000	64,209,900	
Total NAM04 SPOT									5,454,000,000.00	600,000	64,209,900	
Total For NAM04									5,454,000,000.00	600,000	64,209,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG01 On 29/04/2022 Spot Bond					0.00000	100.56454				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.60686				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.48382				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.70931				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.52160				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.14000	111.09832	6.14000	111.08006				0.00	0	19,000,00
Total NBK13A SPOT										0.00	0	19,000,00
Total For NBK13A										0.00	0	19,000,00
NBK14 On 25/06/2021 Spot Bond			5.02500	104.34333	5.02500	104.32901				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.44000	104.96204	5.44000	104.94648				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.46000	112.55093	6.46000	112.53116				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.66000	110.33620	7.66000	110.31354				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			5.97000	103.56190	5.97000	103.54526				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.00000	114.03619	7.00000	114.01476				0.00	0	
Total NBK20A 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 NBK20A									0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.98775			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21I On 21/07/2027 Spot Bond			8.01000	116.41276	8.01000	116.38751			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22I On 19/11/2022 Spot Bond			5.06500	107.37596	5.06500	107.36138			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23I On 19/11/2025 Spot Bond			6.69500	115.61515	6.69500	115.59446			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24I On 19/11/2027 Spot Bond			7.73500	116.49295	7.73500	116.46893			0.00	0	1,000,000.00
Total NBK24A SPOT									0.00	0	1,000,000.00
Total For NBK24A									0.00	0	1,000,000.00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.33606			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25I On 17/02/2023 Spot Bond			5.55000	5.55000	5.55000	111.31872			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.25753			0.00	2,500,000,000	1,500,000.00
Total NBK25B SPOT									0.00	2,500,000,000	1,500,000.00
Total For NBK25B									0.00	2,500,000,000	1,500,000.00
NBK26I On 10/05/2023 Spot Bond			100.00000	29.92759	100.00000	29.86171			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.48196			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.92000	113.72372	7.92000	113.69972		3,358,080,000,000.00		424,000,000	81,000.00
Total NBK27A SPOT								3,358,080,000,000.00		424,000,000	81,000.00
Total For NBK27A								3,358,080,000,000.00		424,000,000	81,000.00
NBK28I On 02/08/2023 Spot Bond			5.47000	112.50268	5.47000	112.48591			0.00	0	260,000.00

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 NBK28A SPOT										0.00	0	260,000,00
Total For NBK28A										0.00	0	260,000,00
NBK29 On 31/07/2026 Spot Bond			7.08000	118.14138	7.08000	118.11868				4,421,460,000,000.00	624,500,000	119,300,00
Total NBK29A SPOT										4,421,460,000,000.00	624,500,000	119,300,00
Total For NBK29A										4,421,460,000,000.00	624,500,000	119,300,00
NBK30 On 20/02/2024 Spot Bond			5.92500	111.82670	5.92500	111.80866				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.60000	109.19967	5.60000	109.18328				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.70032				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.13723				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.39264				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.64568				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.88500	9.88500	9.88500	72.55999				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.60390				0.00	0	24,000,00
Total NBK40B SPOT										0.00	0	24,000,00
Total For NBK40B										0.00	0	24,000,00
NBK42 On 21/02/2022 Spot Bond					0.00000	100.86456				0.00	148,400,000	37,100,00
Total NBK42B SPOT										0.00	148,400,000	37,100,00
Total For NBK42B										0.00	148,400,000	37,100,00
NBK43 On 20/02/2024 Spot Bond					0.00000	102.02058				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK45I On 15/02/2023 Spot Bond					0.00000	101.09702				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.23523				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.63896				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.37512				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.04166				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.35044				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.49864				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.68278				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.71107				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.19193				0.00	2,400,000,000	1,600,000,000
Total NBK54B SPOT										0.00	2,400,000,000	1,600,000,000
Total For NBK54B										0.00	2,400,000,000	1,600,000,000
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.55188				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.42885				0.00	0	
Total NBKB56 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 NBKB56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.52520			0.00	0	
Total NBKB57 SPOT									0.00	0	
Total For NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.83233			0.00	1,000,000,000	500,000,000
Total NBKB58 SPOT									0.00	1,000,000,000	500,000,000
Total For NBKB58									0.00	1,000,000,000	500,000,000
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.31377			0.00	200,000,000	100,000,000
Total NBKB59 SPOT									0.00	200,000,000	100,000,000
Total For NBKB59									0.00	200,000,000	100,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.56917			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.16242			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.65077			0.00	0	
Total NBKB62 SPOT									0.00	0	
Total For NBKB62									0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.70401			0.00	0	
Total NBKB64 SPOT									0.00	0	
Total For NBKB64									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.13295			0.00	0	
Total NCLN82 SPOT									0.00	0	
Total For NCLN82									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NCLN82/JIBAR SPOT									0.00	0	
Total For NCLN82/JIBAR									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.05500	106.05764	9.05500	106.03212			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.12312			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	

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			9.09000	105.52490	9.09000	105.49941				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.13295				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.14857				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.16824				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.98696				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.25707				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.14400				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.48432				0.00	600,000,000	365,000,000
Total NGL02 SPOT										0.00	600,000,000	365,000,000
Total For NGL02										0.00	600,000,000	365,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.30487				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.79800				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.81830				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.14539				0.00	0	
Total NGL06 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 NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.66049				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.57247				0.00	230,000,000	57,500,00
Total NGL08 SPOT										0.00	230,000,000	57,500,00
Total For NGL08										0.00	230,000,000	57,500,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.89275				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.52348				0.00	0	5,800,000,00
Total NGLT1B SPOT										0.00	0	5,800,000,00
Total For NGLT1B										0.00	0	5,800,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.49603				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.11715				0.00	229,100,000	105,500,00
Total NGT104 SPOT										0.00	229,100,000	105,500,00
Total For NGT104										0.00	229,100,000	105,500,00
NGT10 On 22/05/2025 Spot Bond					0.00000	100.88204				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.81895				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.34693				0.00	0	47,000,00
Total NGT107 SPOT										0.00	0	47,000,00
Total For NGT107										0.00	0	47,000,00
NGT10 On 08/09/2026 Spot Bond					0.00000	102.45467				0.00	5,200,000,000	10,100,000,00
Total NGT108 SPOT										0.00	5,200,000,000	10,100,000,00
Total For NGT108										0.00	5,200,000,000	10,100,000,00
NHM00 On 16/04/2022 Spot Bond					0.00000	101.57487				0.00	0	1,570,000,00
Total NHM007 SPOT										0.00	0	1,570,000,00
Total For NHM007										0.00	0	1,570,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	102.42269				0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM009 SPOT										0.00	0	500,000,00
Total For NHM009										0.00	0	500,000,00
NHM01 On 24/05/2022 Spot Bond					0.00000	101.94296				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.52449				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.46825				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.79966				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.50384				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.99614				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.16476				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.18478				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.75500	4.75500	4.75500	213.98204				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.41000	3.41000	3.41000	200.48838				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.71500	2.71500	2.71500	149.97500				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI29 On 31/03/2029 Spot Bond			3.17500	3.17500	3.17500	111.61240				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.74000	4.74000	4.74000	110.41512				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	149.42898				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	195.51352	3.45000	195.45119				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	147.42110				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.05500	3.05500	3.05500	204.91849				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.20000	203.15899	3.20000	203.09568				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.85500	108.82756	4.85500	108.78867				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.64460				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.20390				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.28200				0.00	0	
Total NN019 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 NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.87570				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.15630				0.00	220,000,000	55,000,00
Total NN022 SPOT										0.00	220,000,000	55,000,00
Total For NN022										0.00	220,000,000	55,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	101.21560				0.00	267,200,000	66,800,00
Total NN023 SPOT										0.00	267,200,000	66,800,00
Total For NN023										0.00	267,200,000	66,800,00
NN026 On 21/11/2025 Spot Bond					0.00000	101.21960				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.15502				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.17010				0.00	272,000,000	68,000,00
Total NN034 SPOT										0.00	272,000,000	68,000,00
Total For NN034										0.00	272,000,000	68,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.52420				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.48920				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.08020				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.15746				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.12320				0.00	286,400,000	71,600,00
Total NN040 SPOT										0.00	286,400,000	71,600,00
Total For NN040										0.00	286,400,000	71,600,00
NN043 On 03/03/2023 Spot Bond					0.00000	135.84500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.38781				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	135.70840				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	137.50090				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.84223				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	125.62900				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.28954				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.25031				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	95.96326				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.04208				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.83338				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	103.09702				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 12/06/2025 Spot Bond					0.00000	100.55620				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	108.03000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	106.40000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	109.81000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	108.55000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	108.16070				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	111.32090				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.21810				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	99.92471				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.64343				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.39468				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	99.92422				0.00	0	
Total NNF027 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 NNF027										0.00	0	
NNF027 On 09/07/2021 Spot Bond					0.00000	101.43974				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF028 On 19/04/2022 Spot Bond					0.00000	96.33678				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	111.32090				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	100.57698				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF030 On 19/04/2022 Spot Bond					0.00000	96.32166				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF031 On 06/08/2021 Spot Bond					0.00000	100.36885				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF032 On 17/08/2021 Spot Bond					0.00000	100.21626				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF033 On 19/08/2021 Spot Bond					0.00000	100.25741				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF034 On 25/08/2021 Spot Bond					0.00000	100.12029				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF035 On 25/08/2021 Spot Bond					0.00000	100.12029				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF036 On 01/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	46,000,000.00
Total NNF037 SPOT										0.00	0	46,000,000.00
Total For NNF037										0.00	0	46,000,000.00
NNF037 On 05/08/2024 Spot Bond					0.00000	130.07280				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.51830				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.28735				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.58265				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.15322				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.15357				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.13834				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.11284				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.81184				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.16442				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.15755				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.12493				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.87051				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.12896				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.64500	108.55108	6.64500	108.53180			71,101,500,000.00		10,700,000	2,100,000
Total NRA022 SPOT									71,101,500,000.00		10,700,000	2,100,000
Total For NRA022									71,101,500,000.00		10,700,000	2,100,000
NRA02 On 31/05/2023 Spot Bond			2.40000	197.10488	2.40000	197.04772			0.00		0	
Total NRA023 SPOT									0.00		0	
Total For NRA023									0.00		0	
NRA02 On 30/11/2028 Spot Bond			9.36000	115.44372	9.36000	115.41486			0.00		0	
Total NRA028 SPOT									0.00		0	
Total For NRA028									0.00		0	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.56123	100.00000	12.53342			0.00		0	
Total NRA028/R186 SPOT									0.00		0	
Total For NRA028/R186									0.00		0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.51078			0.00		148,000,000	37,000,000
Total NTC21 SPOT									0.00		148,000,000	37,000,000
Total For NTC21									0.00		148,000,000	37,000,000
NTC23 On 15/02/2023 Spot Bond					0.00000	100.28194			0.00		0	
Total NTC23 SPOT									0.00		0	
Total For NTC23									0.00		0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.11792			0.00		0	1,000,000,000
Total NTC25 SPOT									0.00		0	1,000,000,000
Total For NTC25									0.00		0	1,000,000,000
NTC26 On 07/12/2023 Spot Bond					0.00000	99.64537			0.00		0	
Total NTC26 SPOT									0.00		0	
Total For NTC26									0.00		0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.85736			0.00		0	
Total NTC27 SPOT									0.00		0	
Total For NTC27									0.00		0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.85521			0.00		0	
Total NTC28 SPOT									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.15024				0.00	200,000,000	135,000,00
Total NTC29 SPOT										0.00	200,000,000	135,000,00
Total For NTC29										0.00	200,000,000	135,000,00
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	99.90039				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.65686				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	101.13457				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.82512				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.81500	105.57455	5.81500	105.55810				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.27000	114.28919	7.27000	114.26701				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.00500	108.34167	6.00500	108.32425				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.59500	116.00043	7.59500	115.97694				0.00	0	780,000,00
Total OML10 SPOT										0.00	0	780,000,00
Total For OML10										0.00	0	780,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.97487				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.72423				0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML12 SPOT										0.00	0	1,000,000.00
Total For OML12										0.00	0	1,000,000.00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.13957				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.20193				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.42136				0.00	0	150,000.00
Total PEP03 SPOT										0.00	0	150,000.00
Total For PEP03										0.00	0	150,000.00
PEP04 On 05/05/2026 Spot Bond					0.00000	100.43561				0.00	0	150,000.00
Total PEP04 SPOT										0.00	0	150,000.00
Total For PEP04										0.00	0	150,000.00
PMM51 On 28/02/2022 Spot Bond					0.00000	100.09078				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.81831				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.08752				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.21313				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.23956				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.24333				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.24710				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186 On 21/12/2026 Spot Bond			7.33000	118.98893	7.31000	119.06314			538,611,739,600,000.00	2,529,142,120,000	764,716,408,40
Total R186 SPOT									38,611,739,600,000.00	529,142,120,000	764,716,408,40
Total For R186									38,611,739,600,000.00	529,142,120,000	764,716,408,40
R197 On 07/12/2023 Spot Bond			1.20000	318.38784	1.20000	318.30582			120,230,606,520,000.00	100,192,172,100	53,019,255,60
Total R197 SPOT									20,230,606,520,000.00	100,192,172,100	53,019,255,60
Total For R197									20,230,606,520,000.00	100,192,172,100	53,019,255,60
R202 On 07/12/2033 Spot Bond			3.76500	236.19796	3.75500	236.35780			69,167,201,665,500.00	18,371,102,700	145,628,986,30
Total R202 SPOT									9,167,201,665,500.00	18,371,102,700	145,628,986,30
Total For R202									9,167,201,665,500.00	18,371,102,700	145,628,986,30
R2023 On 28/02/2023 Spot Bond			4.95000	106.62135	4.97500	106.56464			551,708,073,770,000.00	919,536,984,600	584,968,960,50
Total R2023 SPOT									1,708,073,770,000.00	919,536,984,600	584,968,960,50
Total For R2023									1,708,073,770,000.00	919,536,984,600	584,968,960,50
R2030 On 31/01/2030 Spot Bond			8.89500	97.39619	8.89500	97.37278			965,112,922,534,000.00	2,019,686,669,200	1,135,088,578,50
Total R2030 SPOT									5,112,922,534,000.00	019,686,669,200	135,088,578,50
Total For R2030									5,112,922,534,000.00	019,686,669,200	135,088,578,50
R2032 On 31/03/2032 Spot Bond			9.64000	92.22898	9.64000	92.20526			125,615,910,184,000.00	3,436,267,210,600	720,724,894,80
Total R2032 SPOT									25,615,910,184,000.00	436,267,210,600	720,724,894,80
Total For R2032									25,615,910,184,000.00	436,267,210,600	720,724,894,80
R2035 On 28/02/2035 Spot Bond			10.22500	92.43932	10.22500	92.41426			592,435,885,027,500.00	1,818,331,137,900	1,643,377,431,90
Total R2035 SPOT									2,435,885,027,500.00	818,331,137,900	643,377,431,90
Total For R2035									2,435,885,027,500.00	818,331,137,900	643,377,431,90
R2037 On 31/01/2037 Spot Bond			10.45500	87.98080	10.45500	87.95603			770,977,255,894,000.00	838,926,566,800	1,067,261,535,30
Total R2037 SPOT									0,977,255,894,000.00	838,926,566,800	067,261,535,30
Total For R2037									0,977,255,894,000.00	838,926,566,800	067,261,535,30
R2040 On 31/01/2040 Spot Bond			10.62000	90.01622	10.62000	89.99050			634,272,208,774,000.00	1,095,505,857,700	1,249,237,708,00
Total R2040 SPOT									4,272,208,774,000.00	095,505,857,700	249,237,708,00
Total For R2040									4,272,208,774,000.00	095,505,857,700	249,237,708,00
R2044 On 31/01/2044 Spot Bond			10.67000	86.68534	10.67000	86.66046			642,181,997,108,000.00	809,951,452,400	1,548,486,677,00
Total R2044 SPOT									2,181,997,108,000.00	809,951,452,400	548,486,677,00
Total For R2044									2,181,997,108,000.00	809,951,452,400	548,486,677,00
R2048 On 28/02/2048 Spot Bond			10.57500	86.09405	10.57500	86.06995			838,630,306,575,000.00	1,185,686,081,000	1,825,923,983,70
Total R2048 SPOT									8,630,306,575,000.00	185,686,081,000	325,923,983,70
Total For R2048									8,630,306,575,000.00	185,686,081,000	325,923,983,70
R209 On 31/03/2036 Spot Bond			10.11000	71.76231	10.15000	71.50562			264,404,985,073,000.00	817,448,564,300	671,047,283,50
Total R209 SPOT									4,404,985,073,000.00	817,448,564,300	671,047,283,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209									14,404,985,073,000.00	817,448,564,300	571,047,283,50
R210 On 31/03/2028 Spot Bond			2.70000	209.52277	2.70000	209.46029			229,224,303,540,000.00	84,897,890,200	58,415,293,70
Total R210 SPOT									19,224,303,540,000.00	84,897,890,200	58,415,293,70
Total For R210									19,224,303,540,000.00	84,897,890,200	58,415,293,70
R212 On 31/01/2022 Spot Bond			0.48000	173.38529	0.50500	173.31575			256,229,698,992,000.00	533,811,872,900	206,494,200,00
Total R212 SPOT									16,229,698,992,000.00	533,811,872,900	206,494,200,00
Total For R212									16,229,698,992,000.00	533,811,872,900	206,494,200,00
R213 On 28/02/2031 Spot Bond			9.26500	87.47879	9.27000	87.42865			614,677,138,544,000.00	929,808,649,600	1,016,061,358,30
Total R213 SPOT									14,677,138,544,000.00	929,808,649,600	1,016,061,358,30
Total For R213									14,677,138,544,000.00	929,808,649,600	1,016,061,358,30
R214 On 28/02/2041 Spot Bond			10.56500	68.24073	10.56500	68.22164			506,485,912,414,000.00	710,505,055,600	696,268,428,70
Total R214 SPOT									16,485,912,414,000.00	710,505,055,600	696,268,428,70
Total For R214									16,485,912,414,000.00	710,505,055,600	696,268,428,70
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.21886			0.00	500,000,000	250,000,00
Total RDFB08 SPOT									0.00	500,000,000	250,000,00
Total For RDFB08									0.00	500,000,000	250,000,00
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.01406			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.91162			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.04713			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	98.89922			0.00	251,200,000	62,800,00
Total RDFB14 SPOT									0.00	251,200,000	62,800,00
Total For RDFB14									0.00	251,200,000	62,800,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.16303			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.71338			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.28116			0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	200,000,000	100,000,000
Total For RDFB17										0.00	200,000,000	100,000,000
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.01874				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	101.25504				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.04456				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.09369				0.00	0	24,000,000
Total RDFB21 SPOT										0.00	0	24,000,000
Total For RDFB21										0.00	0	24,000,000
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.97634				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.14814				0.00	200,000,000	100,000,000
Total RDFB23 SPOT										0.00	200,000,000	100,000,000
Total For RDFB23										0.00	200,000,000	100,000,000
RDFB2: On 22/08/2024 Spot Bond					0.00000	97.99930				0.00	1,000,000,000	1,000,000,000
Total RDFB24 SPOT										0.00	1,000,000,000	1,000,000,000
Total For RDFB24										0.00	1,000,000,000	1,000,000,000
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.24329				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5: On 11/06/2021 Spot Bond					0.00000	99.88494				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.18666				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	101.22082				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	100.43964				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	99.90389				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.88550				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	99.90968				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.77011				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.97219				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.26044				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.42479				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.34292				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.76025				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.05620				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.72103				0.00	0	
Total RES49 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 RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.67507			0.00	0	
Total RES50 SPOT									0.00	0	
Total For RES50									0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.41177			0.00	0	
Total RES52 SPOT									0.00	0	
Total For RES52									0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.62500	106.43329	6.62500	106.41423			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.14000	95.35845	11.14000	95.33006		1,425,920,000,000.00		128,000,000	24,400,00
Total RW28 SPOT								1,425,920,000,000.00		128,000,000	24,400,00
Total For RW28								1,425,920,000,000.00		128,000,000	24,400,00
SBK23 On 28/05/2022 Spot Bond			5.13500	106.28822	5.13500	106.27358			0.00	0	
Total SBK23 SPOT									0.00	0	
Total For SBK23									0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.48472			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.16077			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.76500	104.82998	4.76500	104.81633			0.00	0	1,230,000,00
Total SBS19 SPOT									0.00	0	1,230,000,00
Total For SBS19									0.00	0	1,230,000,00
SBS20 On 15/05/2026 Spot Bond			7.05500	112.86135	7.05500	112.84009			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.26533			0.00	440,000,000	220,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS21 SPOT										0.00	440,000,000	220,000,000
Total For SBS21										0.00	440,000,000	220,000,000
SBS27 On 20/02/2024 Spot Bond			6.09000	112.85482	6.09000	112.83611			2,773,386,000,000.00		455,400,000	227,700,000
Total SBS27 SPOT									2,773,386,000,000.00		455,400,000	227,700,000
Total For SBS27									2,773,386,000,000.00		455,400,000	227,700,000
SBS3 On 25/05/2026 Spot Bond			7.15500	104.52800	7.15500	104.50802			0.00		0	
Total SBS3 SPOT									0.00		0	
Total For SBS3									0.00		0	
SBS31 On 12/06/2027 Spot Bond			7.57500	110.31913	7.57500	110.29661			0.00		0	
Total SBS31 SPOT									0.00		0	
Total For SBS31									0.00		0	
SBS34 On 19/09/2024 Spot Bond			6.15000	113.70210	6.15000	113.68339			0.00		0	
Total SBS34 SPOT									0.00		0	
Total For SBS34									0.00		0	
SBS38 On 29/01/2025 Spot Bond			6.36000	111.92220	6.36000	111.90284			0.00		0	29,000,000
Total SBS38 SPOT									0.00		0	29,000,000
Total For SBS38									0.00		0	29,000,000
SBS39 On 29/01/2030 Spot Bond			8.49500	110.69767	8.49500	110.67222			0.00		0	
Total SBS39 SPOT									0.00		0	
Total For SBS39									0.00		0	
SBS4 On 16/11/2021 Spot Bond			4.58000	102.18436	4.58000	102.17180			7,328,000,000,000.00		1,600,000,000	800,000,000
Total SBS4 SPOT									7,328,000,000,000.00		1,600,000,000	800,000,000
Total For SBS4									7,328,000,000,000.00		1,600,000,000	800,000,000
SBS41 On 12/11/2022 Spot Bond			5.43000	106.82763	5.43000	106.81207			0.00		0	
Total SBS41 SPOT									0.00		0	
Total For SBS41									0.00		0	
SBS42 On 12/11/2025 Spot Bond			6.75500	115.33965	6.75500	115.31883			0.00		0	
Total SBS42 SPOT									0.00		0	
Total For SBS42									0.00		0	
SBS43 On 12/11/2027 Spot Bond			7.72500	116.13433	7.72500	116.11040			0.00		0	
Total SBS43 SPOT									0.00		0	
Total For SBS43									0.00		0	
SBS46 On 15/02/2023 Spot Bond			5.48000	111.46860	5.48000	111.45195			0.00		0	560,000,000
Total SBS46 SPOT									0.00		0	560,000,000
Total For SBS46									0.00		0	560,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS47 On 15/02/2023 Spot Bond					0.00000	101.57678				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.97123				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.76000	106.23063	4.76000	106.21683			40,936,000,000,000.00	8,600,000,000	4,300,000,00	
Total SBS50 SPOT									10,936,000,000,000.00	8,600,000,000	4,300,000,00	
Total For SBS50									10,936,000,000,000.00	8,600,000,000	4,300,000,00	
SBS51 On 31/01/2024 Spot Bond			5.80500	5.80500	5.80500	112.96313			1,393,200,000,000.00	240,000,000	120,000,00	
Total SBS51 SPOT									1,393,200,000,000.00	240,000,000	120,000,00	
Total For SBS51									1,393,200,000,000.00	240,000,000	120,000,00	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.15576				0.00	200,000,000	135,000,00
Total SBS52 SPOT										0.00	200,000,000	135,000,00
Total For SBS52										0.00	200,000,000	135,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.51812				0.00	5,040,000,000	3,170,000,00
Total SBS53 SPOT										0.00	5,040,000,000	3,170,000,00
Total For SBS53										0.00	5,040,000,000	3,170,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	100.60249				0.00	130,400,000	32,600,00
Total SBS55 SPOT										0.00	130,400,000	32,600,00
Total For SBS55										0.00	130,400,000	32,600,00
SBS56 On 12/06/2022 Spot Bond			5.10500	103.58782	5.10500	103.57347				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.50658				0.00	580,000,000	490,000,00
Total SBS57 SPOT										0.00	580,000,000	490,000,00
Total For SBS57										0.00	580,000,000	490,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	102.81565				0.00	740,000,000	399,000,00
Total SBS58 SPOT										0.00	740,000,000	399,000,00
Total For SBS58										0.00	740,000,000	399,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	101.21518				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.06854				0.00	0	
Total SBS62 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 SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.08922				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.61469				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.87480				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.25330				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.97126				0.00	200,000,000	100,000,000
Total SBS67 SPOT										0.00	200,000,000	100,000,000
Total For SBS67										0.00	200,000,000	100,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.44250				0.00	26,000,000,000	6,500,000,000
Total SBS68 SPOT										0.00	26,000,000,000	6,500,000,000
Total For SBS68										0.00	26,000,000,000	6,500,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.01369				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.64000	315.08750	1.64000	315.00253				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.70500	4.70500	4.70500	215.03914				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.08271				0.00	0	553,000,000
Total SBT101 SPOT										0.00	0	553,000,000
Total For SBT101										0.00	0	553,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	105.45916				0.00	294,800,000	73,700,000
Total SBT102 SPOT										0.00	294,800,000	73,700,000
Total For SBT102										0.00	294,800,000	73,700,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.47156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.93097				0.00	200,000,000	129,000,00
Total SBT104 SPOT										0.00	200,000,000	129,000,00
Total For SBT104										0.00	200,000,000	129,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.77811				0.00	390,000,000	221,000,00
Total SBT201 SPOT										0.00	390,000,000	221,000,00
Total For SBT201										0.00	390,000,000	221,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.11431				0.00	0	300,000,00
Total SBT202 SPOT										0.00	0	300,000,00
Total For SBT202										0.00	0	300,000,00
SBT203 On 03/12/2023 Spot Bond			7.07500	107.50745	7.07500	107.48703				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.32862				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.06968				0.00	2,500,000,000	2,000,000,00
Total SBT206 SPOT										0.00	2,500,000,000	2,000,000,00
Total For SBT206										0.00	2,500,000,000	2,000,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	106.15440				0.00	318,800,000	79,700,00
Total SBT207 SPOT										0.00	318,800,000	79,700,00
Total For SBT207										0.00	318,800,000	79,700,00
SBT208 On 28/11/2025 Spot Bond					0.00000	100.29200				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.31217				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.08132				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.41497				0.00	381,200,000	115,300,000
Total SLI4 SPOT										0.00	381,200,000	115,300,000
Total For SLI4										0.00	381,200,000	115,300,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.26838				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.25780				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.41975				0.00	164,800,000	41,200,000
Total SLRA5 SPOT										0.00	164,800,000	41,200,000
Total For SLRA5										0.00	164,800,000	41,200,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.26702				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.27989				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.28313				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.26015				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.28313				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.32219				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.31073				0.00	0	
Total SLRC4 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 SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.67086				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.29233				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.77500	110.25674	6.77500	110.23667				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.72359				0.00	120,000,000	60,000,00
Total SNT04 SPOT										0.00	120,000,000	60,000,00
Total For SNT04										0.00	120,000,000	60,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.01603				0.00	200,000,000	147,000,00
Total SNT05 SPOT										0.00	200,000,000	147,000,00
Total For SNT05										0.00	200,000,000	147,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.21469				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.24888				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.68551				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.18361				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.19257				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.07879				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.19450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	101.16064				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	101.40810				0.00	0	200,000,00
Total SPG007 SPOT										0.00	0	200,000,00
Total For SPG007										0.00	0	200,000,00
SPG007 On 15/10/2022 Spot Bond					0.00000	100.91339				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.83574				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.09008				0.00	0	100,000,00
Total SPG010 SPOT										0.00	0	100,000,00
Total For SPG010										0.00	0	100,000,00
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.02418				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.77456				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.37500	3.37500	3.37500	146.58111				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.28500	119.20891	7.28500	119.18547				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.76000	90.43322	8.76000	90.41216				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.03776				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN03: On 01/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.77414				0.00	480,000,000	480,000,000
Total SSN040 SPOT										0.00	480,000,000	480,000,000
Total For SSN040										0.00	480,000,000	480,000,000
SSN04: On 13/10/2023 Spot Bond			6.37500	108.75490	6.37500	108.73626				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.69000	111.17061	4.69000	111.13138				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.00495				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.56259				0.00	440,000,000	220,000,000
Total SSN046 SPOT										0.00	440,000,000	220,000,000
Total For SSN046										0.00	440,000,000	220,000,000
SSN04: On 05/04/2027 Spot Bond					0.00000	101.37030				0.00	0	2,500,000,000
Total SSN047 SPOT										0.00	0	2,500,000,000
Total For SSN047										0.00	0	2,500,000,000
SSN05: On 08/12/2023 Spot Bond			2.23000	2.23000	2.23000	310.63953				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.58047				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.46970				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.75401				0.00	0	
Total SSN060 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 SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.76000	2.76000	2.76000	149.74071				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.89000	4.89000	4.89000	108.29942				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.72000	3.72000	3.72000	107.35964				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.88000	3.88000	3.88000	194.78997				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.09216				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.09038				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.08593				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.23608				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.20545				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.17864				0.00	246,400,000	61,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN077 SPOT										0.00	246,400,000	61,600,000
Total For SSN077										0.00	246,400,000	61,600,000
SSN077 On 13/07/2023 Spot Bond					0.00000	100.79225				0.00	237,600,000	59,400,000
Total SSN078 SPOT										0.00	237,600,000	59,400,000
Total For SSN078										0.00	237,600,000	59,400,000
SSN078 On 31/07/2021 Spot Bond					0.00000	102.85100				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN079 On 27/08/2024 Spot Bond					0.00000	100.11195				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN081 On 12/09/2025 Spot Bond					0.00000	99.82878				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN082 On 05/11/2023 Spot Bond					0.00000	100.45120				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN083 On 07/12/2033 Spot Bond			4.63000	4.63000	4.63000	216.63655				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN084 On 21/12/2026 Spot Bond					0.00000	99.90261				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN089 On 31/01/2030 Spot Bond					0.00000	101.76477				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SSN093 On 28/05/2025 Spot Bond					0.00000	100.03918				0.00	0	0
Total SSN096 SPOT										0.00	0	0
Total For SSN096										0.00	0	0
SSN096 On 28/02/2027 Spot Bond					0.00000	100.02064				0.00	0	0
Total SSN098 SPOT										0.00	0	0
Total For SSN098										0.00	0	0
SSN098 On 07/06/2023 Spot Bond					0.00000	99.94113				0.00	0	0
Total SSN099 SPOT										0.00	0	0
Total For SSN099										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
SSN10(On 31/01/2030 Spot Bond			9.56000	93.67236	9.56000	93.64820				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	100.07784				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.35304				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 04/06/2021 Spot Bond					0.00000	99.98839				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10(On 31/03/2028 Spot Bond			3.92500	94.07928	3.92500	194.25412				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			4.81000	88.69902	4.81000	212.82639				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 04/02/2022 Spot Bond					0.00000	100.40898				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.34094				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	101.27163				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN112(On 14/07/2021 Spot Bond					0.00000	100.65978				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN113(On 10/08/2021 Spot Bond					0.00000	100.35002				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN114(On 11/08/2021 Spot Bond					0.00000	100.80692				0.00	0	
Total SSN114 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 SSN114										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	100.56827				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN115 On 19/08/2021 Spot Bond					0.00000	100.17929				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.30089				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.88000	105.61495	7.88000	105.59265				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.19481				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.09500	102.61781	4.09500	102.60651				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.16669				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.15966				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.17620				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.18412				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.71447	7.21000	101.69046				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.54880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.62081				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.13944				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.46355				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.79694				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.43682				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.10473				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.63520				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.84892				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.12373				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.48210				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.35421				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	99.68614				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.78831				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.18066				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.43188				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.64275				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.19973				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.09500	103.08294	4.09500	103.07159				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.50275				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.09500	102.71594	4.09500	102.70463				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.22112				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.30300				0.00	0	
Total TH14B2 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 TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.20639				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.46923				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.50864				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.22742				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.34320				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.92685				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.78391				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.18155				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.33923				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.09541				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.18292				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.17518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.19909				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.47655				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.54387				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.21559				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.63001				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.20717				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.34336				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.64192				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.28177				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.35404				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.06807				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A ³ On 21/08/2024 Spot Bond			8.49000	102.39401	8.49000	102.37049				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A ⁴ On 21/08/2022 Spot Bond					0.00000	100.40887				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A ⁵ On 21/08/2024 Spot Bond					0.00000	100.18608				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁷ On 21/08/2022 Spot Bond					0.00000	100.17728				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ⁸ On 21/08/2024 Spot Bond					0.00000	100.18502				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ⁹ On 21/08/2024 Spot Bond			5.76000	101.62886	5.76000	101.61292				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ¹ On 21/08/2024 Spot Bond					0.00000	100.19276				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ² On 21/08/2024 Spot Bond					0.00000	100.20540				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ³ On 21/08/2024 Spot Bond					0.00000	100.20610				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ¹ On 21/08/2024 Spot Bond					0.00000	100.20365				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C ² On 21/08/2024 Spot Bond					0.00000	100.22049				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ³ On 21/08/2024 Spot Bond					0.00000	100.21593				0.00	0	
Total TH16C3 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 TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.27895				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.30861				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.29117				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.19987				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.21246				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.27661				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.15423				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.75230				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.11500	105.69491	6.11500	105.67761				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.17500	109.20602	7.17500	109.18511				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.91781				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.91187				0.00	300,400,000	75,100,00

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 TL27 SPOT									0.00	300,400,000	75,100,000
Total For TL27									0.00	300,400,000	75,100,000
TL28 On 24/04/2025 Spot Bond			7.76000	106.04288	7.76000	106.02082		46,560,000,000,000.00	6,000,000,000	3,000,000,000	
Total TL28 SPOT								16,560,000,000,000.00	6,000,000,000	3,000,000,000	
Total For TL28								16,560,000,000,000.00	6,000,000,000	3,000,000,000	
TL29 On 24/04/2025 Spot Bond					0.00000	101.23474		0.00	0	0	
Total TL29 SPOT								0.00	0	0	
Total For TL29								0.00	0	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.79788		0.00	0	0	
Total TL30 SPOT								0.00	0	0	
Total For TL30								0.00	0	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.11525		0.00	0	0	
Total TL31 SPOT								0.00	0	0	
Total For TL31								0.00	0	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.35720		0.00	0	0	
Total TL32 SPOT								0.00	0	0	
Total For TL32								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			6.89500	109.41168	6.89500	109.39153		37,036,784,848,000.00	5,371,542,400	6,665,820,800	
Total TN23 SPOT								17,036,784,848,000.00	5,371,542,400	6,665,820,800	
Total For TN23								17,036,784,848,000.00	5,371,542,400	6,665,820,800	
TN23/R On 06/11/2023 Spot Bond			100.00000	24.03436	100.00000	23.98146		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.33500	106.79810	8.33500	106.77401		63,031,678,815,000.00	7,562,289,000	10,261,915,400	
Total TN25 SPOT								13,031,678,815,000.00	7,562,289,000	10,261,915,400	
Total For TN25								13,031,678,815,000.00	7,562,289,000	10,261,915,400	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.99759	100.00000	14.96403		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.04000	99.82542	9.04000	99.80145		11,742,502,576,000.00	1,298,949,400	14,801,577,800	
Total TN27 SPOT								11,742,502,576,000.00	1,298,949,400	14,801,577,800	
Total For TN27								11,742,502,576,000.00	1,298,949,400	14,801,577,800	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.81179	100.00000	9.79020		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								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
TN30 On 09/10/2030 Spot Bond			10.50500	101.54880	10.50500	101.52039			15,364,613,000,000.00	1,462,600,000	1,979,400,000
Total TN30 SPOT									15,364,613,000,000.00	1,462,600,000	1,979,400,000
Total For TN30									15,364,613,000,000.00	1,462,600,000	1,979,400,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.82308	8.00000	117.79783			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.90500	92.94575	11.90500	92.91638			0.00	0	6,130,000,000
Total TN40 SPOT									0.00	0	6,130,000,000
Total For TN40									0.00	0	6,130,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.61504	10.75000	101.58596			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.10493			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.10604			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.90588	7.61000	103.44354			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.08989			0.00	0	
Total TR5OM1 SPOT									0.00	0	
Total For TR5OM1									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.25876			0.00	43,858,661	93,858,661
Total TRA3A3 SPOT									0.00	43,858,661	93,858,661
Total For TRA3A3									0.00	43,858,661	93,858,661
TRA3A On 14/11/2022 Spot Bond			6.08500	104.51863	6.08500	104.50161			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.28850			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.38037			0.00	0	810,000,000
Total TRA3B1 SPOT									0.00	0	810,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TRA3B1									0.00	0	810,000,00
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.44389			0.00	0	1,422,000,00
Total TRA3B2 SPOT									0.00	0	1,422,000,00
Total For TRA3B2									0.00	0	1,422,000,00
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.73111			0.00	226,314,035	371,414,00
Total TRA4A2 SPOT									0.00	226,314,035	371,414,00
Total For TRA4A2									0.00	226,314,035	371,414,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.76980			0.00	95,200,000	23,800,00
Total TRA4A3 SPOT									0.00	95,200,000	23,800,00
Total For TRA4A3									0.00	95,200,000	23,800,00
TRA4A: On 13/04/2024 Spot Bond			6.37500	108.63605	6.37500	108.61742		606,900,000,000.00	95,200,000	23,800,000	23,800,00
Total TRA4A4 SPOT								606,900,000,000.00	95,200,000	23,800,000	23,800,00
Total For TRA4A4								606,900,000,000.00	95,200,000	23,800,000	23,800,00
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.73111			0.00	0	
Total TRA4A6 SPOT									0.00	0	
Total For TRA4A6									0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.76980			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.20625	8.62000	101.18293			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.13411			0.00	0	80,000,00
Total TRA4B1 SPOT									0.00	0	80,000,00
Total For TRA4B1									0.00	0	80,000,00
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.74164			0.00	0	
Total TRA4B2 SPOT									0.00	0	
Total For TRA4B2									0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.12048			0.00	0	
Total TRA5B1 SPOT									0.00	0	
Total For TRA5B1									0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.15353			0.00	0	
Total TRA5C1 SPOT									0.00	0	
Total For TRA5C1									0.00	0	
TSP24: On 21/07/2021 Spot Bond					0.00000	99.38062			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP248 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	
TSP249 On 06/09/2021 Spot Bond					0.00000	98.76008				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond					0.00000	98.83161				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 29/11/2021 Spot Bond					0.00000	97.97028				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond					0.00000	96.69664				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP256 On 11/03/2022 Spot Bond					0.00000	96.18851				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP257 On 16/03/2022 Spot Bond					0.00000	96.05560				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond					0.00000	95.46113				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.55759				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.72137				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.56115				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.68891				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 10/06/2021 Spot Bond					0.00000	101.35397				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond					0.00000	101.14953				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	100.61742				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	103.87247				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	107.73712				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.34043				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.07949				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	100.93021				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	100.85797				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.46000	109.60632	9.46000	109.57879			2,322,430,000,000.00		245,500,000	46,900,000
Total UG26 SPOT									2,322,430,000,000.00		245,500,000	46,900,000
Total For UG26									2,322,430,000,000.00		245,500,000	46,900,000
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.24862				0.00	0	
Total UU1A01 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 UU1A01									0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.27858			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.29239			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.35213			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.81720			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.62972			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.18279			0.00	0	321,500,00
Total VKE13 SPOT									0.00	0	321,500,00
Total For VKE13									0.00	0	321,500,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.14226			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.28351			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.29429			0.00	200,000,000	100,000,00
Total VKE16 SPOT									0.00	200,000,000	100,000,00
Total For VKE16									0.00	200,000,000	100,000,00
WHL02 On 02/10/2021 Spot Bond					0.00000	101.03417			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.14306			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.05e+01	123,077,322,339,496	493,855,355,65

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									2.05e+017	077,322,339,496	493,855,355,65
Total Futures									2.05e+017	077,322,340,020	493,856,377,45
Total Options									0.00	0	108,55
Grand Total:									2.05e+017	077,322,340,020	493,856,486,05