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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/08/2021

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 04/11/2021 Bond Future			11.21598	77.07997	11.24964	76.90026			0.00	0	35
ES33 On 03/02/2022 Bond Future			11.45420	77.97371	11.48916	77.79265			0.00	0	
ES33 On 05/05/2022 Bond Future			11.69365	75.13178	11.73001	74.94902			0.00	0	
ES33 On 04/08/2022 Bond Future			11.94342	76.01513	11.98132	75.83034			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/11/2021 Bond Future			11.71556	75.56666	11.74878	75.36423			0.00	0	4,77
ES42 On 03/02/2022 Bond Future			11.93263	76.44335	11.96714	76.23933			0.00	0	
ES42 On 05/05/2022 Bond Future			12.15845	73.10226	12.19442	72.89620			0.00	0	
ES42 On 04/08/2022 Bond Future			12.38752	73.96034	12.42502	73.75203			0.00	0	
Total ES42 Future									0.00	0	4,77
Total For ES42									0.00	0	4,77
I2025 On 04/11/2021 Bond Future			155.03396	155.03396	154.79406	154.79406			0.00	0	4,84
I2025 On 03/02/2022 Bond Future			155.25005	155.25005	155.00877	155.00877			0.00	0	
I2025 On 05/05/2022 Bond Future			157.11205	157.11205	156.86874	156.86874			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	Op Intere
I2025	On	04/08/2022	Bond Future			157.44286	157.44286	157.19705	157.19705			0.00	0	
Total I2025 Future												0.00	0	4,84
Total For I2025												0.00	0	4,84
I2029	On	04/11/2021	Bond Future			113.98392	113.98392	113.94661	113.94661			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.30540	115.30540	115.26866	115.26866			0.00	0	
I2029	On	05/05/2022	Bond Future			115.49064	115.49064	115.45416	115.45416			0.00	0	
I2029	On	04/08/2022	Bond Future			116.92105	116.92105	116.88448	116.88448			0.00	0	
Total I2029 Future												0.00	0	2,96
Total For I2029												0.00	0	2,96
I2033	On	04/11/2021	Bond Future			107.56390	107.56390	107.34341	107.34341			0.00	0	8,97
I2033	On	03/02/2022	Bond Future			108.81087	108.81087	108.58879	108.58879			0.00	0	
I2033	On	05/05/2022	Bond Future			108.83817	108.83817	108.61399	108.61399			0.00	0	
I2033	On	04/08/2022	Bond Future			110.18608	110.18608	109.95956	109.95956			0.00	0	
Total I2033 Future												0.00	0	8,97
Total For I2033												0.00	0	8,97
I2038	On	04/11/2021	Bond Future			119.48660	119.48660	119.47880	119.47880			0.00	0	5,94
I2038	On	03/02/2022	Bond Future			119.09296	119.09296	119.08613	119.08613			0.00	0	
I2038	On	05/05/2022	Bond Future			120.52148	120.52148	120.51517	120.51517			0.00	0	
I2038	On	04/08/2022	Bond Future			120.19742	120.19742	120.19142	120.19142			0.00	0	
Total I2038 Future												0.00	0	5,94
Total For I2038												0.00	0	5,94
I2046	On	04/11/2021	Bond Future			106.72620	106.72620	106.71853	106.71853			0.00	0	17,11
I2046	On	03/02/2022	Bond Future			107.96361	107.96361	107.95670	107.95670			0.00	0	
I2046	On	05/05/2022	Bond Future			107.37686	107.37686	107.37052	107.37052			0.00	0	
I2046	On	04/08/2022	Bond Future			108.70683	108.70683	108.70088	108.70088			0.00	0	
Total I2046 Future												0.00	0	17,11
Total For I2046												0.00	0	17,11
I2050	On	04/11/2021	Bond Future			110.09783	110.09783	110.09040	110.09040			0.00	0	8,60
I2050	On	03/02/2022	Bond Future			109.39686	109.39686	109.39024	109.39024			0.00	0	
I2050	On	05/05/2022	Bond Future			110.70917	110.70917	110.70300	110.70300			0.00	0	
I2050	On	04/08/2022	Bond Future			110.06308	110.06308	110.05735	110.05735			0.00	0	
Total I2050 Future												0.00	0	8,60
Total For I2050												0.00	0	8,60
R186	On	04/11/2021	Bond Future			7.44902	116.81005	7.44463	116.82989		5.80	0.00	0	65,52
R186	On	03/02/2022	Bond Future			7.63585	112.85412	7.63092	112.87524		5.61	0.00	0	
R186	On	05/05/2022	Bond Future			7.83412	114.18149	7.82868	114.20353		5.32	0.00	0	
R186	On	04/08/2022	Bond Future			8.04873	110.23784	8.04278	110.26059		5.35	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	65,52
R186	On	04/11/2021	Bond Future	8.10	Call			3,211.61000	3.21161	3,185,600	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			297.89000	0.29789	291,720	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,248.48000	3.24848	3,222,520	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			291.03000	0.29103	284,910	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,174.88000	3.17488	3,148,820	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			304.90000	0.30490	298,680	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,083.64000	2.08364	2,058,770	5.90	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			625.13000	0.62513	620,100	5.90	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,850.97000	5.85097	5,828,580	6.56	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			55.40000	0.05540	52,850	6.56	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.28	Put			2,541.39000	2.54139	2,535,320	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,041.33000	1.04133	1,013,980	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,514.11000	2.51411	2,507,880	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,057.77000	1.05777	1,030,270	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,487.00000	2.48700	2,480,620	5.48	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,025.05000	1.02505	997,860	5.48	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			2,099.71000	2.09971	2,127,760	5.37	0.00	0	43
R186	On	05/05/2022	Bond Future	8.64	Call			4,101.23000	4.10123	4,136,530	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,124.05000	3.12405	3,160,550	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			874.40000	0.87440	931,740	5.80	0.00	0	43
R186	On	05/05/2022	Bond Future	8.30	Put			1,234.90000	1.23490	1,293,440	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,247.56000	3.24756	3,307,780	5.13	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			996.19000	0.99619	1,034,370	5.13	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,892.02000	1.89202	1,942,110	5.37	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,151.06000	3.15106	3,188,050	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,222.27000	1.22227	1,281,300	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,178.50000	3.17850	3,215,280	5.59	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,210.09000	1.21009	1,268,910	5.59	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,090.73000	2.09073	2,114,930	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,457.51000	2.45751	2,459,110	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,124.65000	2.12465	2,149,000	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,478.37000	2.47837	2,479,890	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,107.43000	2.10743	2,131,700	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,499.74000	2.49974	2,501,190	5.40	0.00	0	
Total R186 Option												0.00	0	31,65
Total For R186												0.00	0	97,17
R197	On	04/11/2021	Bond Future			326.23974	326.23974	326.29793	326.29793			0.00	0	1,27
R197	On	03/02/2022	Bond Future			321.80265	321.80265	321.86440	321.86440			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	05/05/2022	Bond Future			325.66277	325.66277	325.72708	325.72708			0.00	0	
R197	On	04/08/2022	Bond Future			321.32241	321.32241	321.38873	321.38873			0.00	0	
Total R197 Future												0.00	0	1,27
Total For R197												0.00	0	1,27
R202	On	04/11/2021	Bond Future			237.84819	237.84819	237.83706	237.83706			0.00	0	8,32
R202	On	03/02/2022	Bond Future			236.23997	236.23997	236.23082	236.23082			0.00	0	
R202	On	05/05/2022	Bond Future			239.07346	239.07346	239.06555	239.06555			0.00	0	
R202	On	04/08/2022	Bond Future			237.58648	237.58648	237.57941	237.57941			0.00	0	
Total R202 Future												0.00	0	8,32
Total For R202												0.00	0	8,32
R2023	On	04/11/2021	Bond Future			5.03454	104.87998	5.06744	104.83783		1.05	155,432,130.36	1,482	14,62
R2023	On	03/02/2022	Bond Future			5.15903	106.07014	5.19931	106.02846		0.96	0.00	0	
R2023	On	05/05/2022	Bond Future			5.28383	103.40703	5.33617	103.36546		0.84	0.00	0	
R2023	On	04/08/2022	Bond Future			5.46618	104.63327	5.54217	104.59118		0.64	0.00	0	
Total R2023 Future												0.00	0	8,32
R2023	On	04/11/2021	Bond Future	4.91	Call			90.73000	0.09073	118,130	1.01	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			292.63000	0.29263	277,880	1.01	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			96.10000	0.09610	123,600	1.02	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			285.16000	0.28516	270,510	1.02	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			85.70000	0.08570	112,810	1.01	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			300.44000	0.30044	285,400	1.01	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			329.13000	0.32913	302,160	0.92	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			195.54000	0.19554	209,740	0.91	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			339.80000	0.33980	312,320	0.91	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			200.67000	0.20067	215,130	0.92	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			334.57000	0.33457	307,350	0.92	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			205.60000	0.20560	220,310	0.92	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			848.80000	0.84880	889,120	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			80.34000	0.08034	79,090	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			835.05000	0.83505	875,520	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			82.28000	0.08228	81,180	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			841.92000	0.84192	882,210	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			81.30000	0.08130	80,020	1.00	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			153.23000	0.15323	143,020	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			432.16000	0.43216	464,140	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			151.72000	0.15172	141,610	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			424.17000	0.42417	455,960	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			154.74000	0.15474	144,440	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			428.16000	0.42816	460,040	0.67	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2023 Option												0.00	0	
Total For R2023												155,432,130.36	1,482	14,62
R2030	On	04/11/2021	Bond Future			8.98056	96.55612	9.00229	96.43619		9.74	0.00	0	97,55
R2030	On	03/02/2022	Bond Future			9.17110	93.64791	9.19368	93.52749		9.53	0.00	0	
R2030	On	05/05/2022	Bond Future			9.37012	94.74958	9.39366	94.62832		9.06	0.00	0	
R2030	On	04/08/2022	Bond Future			9.58398	91.84933	9.60863	91.72690		9.08	0.00	0	
Total R2030 Future												0.00	0	97,55
R2030	On	04/11/2021	Bond Future	10.60	Call			8,384.19000	8.38419	8,494,670	11.55	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			4,466.85000	4.46685	4,353,600	9.15	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			315.89000	0.31589	322,570	9.15	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,382.65000	2.38265	2,290,380	9.58	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,090.53000	1.09053	1,118,190	9.58	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,304.04000	12.30404	12,422,430	12.02	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			11,476.38000	11.47638	11,593,810	12.02	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			15.17000	0.01517	12,670	12.02	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			330.72000	0.33072	303,280	10.72	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,118.81000	5.11881	5,211,300	10.72	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			1,202.89000	1.20289	1,137,280	9.89	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			79.53000	0.07953	69,920	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Put			2,451.72000	2.45172	2,358,360	9.57	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1,047.30000	1.04730	1,073,870	9.57	0.00	0	3,21
R2030	On	04/11/2021	Bond Future	9.30	Call			2,633.60000	2.63360	2,694,650	9.99	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,010.07000	1.01007	951,190	9.99	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			2,817.34000	2.81734	2,881,810	10.04	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			8.62000	0.00862	7,080	12.02	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Put			77.85000	0.07785	68,400	11.55	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,431.50000	8.43150	8,542,150	11.56	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			76.20000	0.07620	66,920	11.56	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,336.88000	8.33688	8,447,200	11.54	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			924.66000	0.92466	869,200	10.04	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.20	Call			2,285.10000	2.28510	2,339,420	9.89	0.00	0	2
R2030	On	03/02/2022	Bond Future	9.43	Put			1,830.48000	1.83048	1,760,500	9.65	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			4,281.65000	4.28165	4,349,310	9.96	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,223.28000	1.22328	1,170,520	9.96	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,832.89000	2.83289	2,879,770	9.59	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,004.71000	2.00471	1,931,170	9.59	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			5,143.24000	5.14324	5,032,600	8.93	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			732.87000	0.73287	742,650	8.93	0.00	0	10
R2030	On	03/02/2022	Bond Future	10.85	Call			8,667.32000	8.66732	8,766,550	11.24	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	10.85	Put		351.50000	0.35150	330,310	11.24	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		1,506.66000	1.50666	1,445,080	9.79	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,639.93000	3.63993	3,698,770	9.79	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		3,391.21000	3.39121	3,297,660	9.27	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		3,110.47000	3.11047	3,161,360	9.65	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,809.72000	1.80972	1,740,190	9.65	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,141.97000	3.14197	3,193,310	9.66	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,788.90000	1.78890	1,719,820	9.66	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,078.88000	3.07888	3,129,320	9.65	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,536.85000	1.53685	1,563,720	9.27	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call		4,505.88000	4.50588	4,598,210	9.37	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		1,698.21000	1.69821	1,669,280	9.37	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		2,699.44000	2.69944	2,774,080	8.98	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,924.49000	2.92449	2,877,870	8.98	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		5,843.25000	5.84325	5,765,550	8.45	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Put		7,334.57000	7.33457	7,246,070	8.45	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		586.25000	0.58625	619,010	8.45	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,275.24000	4.27524	4,212,020	8.70	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,636.23000	1.63623	1,694,270	8.70	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		8,640.38000	8.64038	8,749,440	10.50	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,368.02000	1.36802	1,344,090	9.60	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		640.61000	0.64061	628,410	10.50	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.81	Put		4,548.17000	4.54817	4,482,090	8.65	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		1,481.23000	1.48123	1,536,410	8.65	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		9,396.85000	9.39685	9,296,820	8.46	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		307.20000	0.30720	328,430	8.46	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.47	Call		930.15000	0.93015	973,710	8.45	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call		5,389.63000	5.38963	5,487,160	9.61	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,355.74000	1.35574	1,332,010	9.61	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call		5,426.05000	5.42605	5,523,790	9.62	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,343.56000	1.34356	1,320,040	9.62	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,353.28000	5.35328	5,450,610	9.60	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		3,071.59000	3.07159	3,158,060	9.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,363.13000	3.36313	3,327,170	9.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		3,096.75000	3.09675	3,183,870	9.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,338.48000	3.33848	3,303,170	9.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		3,046.54000	3.04654	3,132,360	9.10	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,387.92000	3.38792	3,351,310	9.10	0.00	0	
Total R2030 Option											0.00	0	25,85

Contract Details				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	123,45	
R2032	On	04/11/2021	Bond Future			9.68052	91.64636	9.70254	91.51312		11.27		0.00	0	123,3
R2032	On	03/02/2022	Bond Future			9.87476	92.68677	9.89757	92.55285		10.71		0.00	0	
R2032	On	05/05/2022	Bond Future			10.07350	89.63047	10.09720	89.49550		10.73		0.00	0	
R2032	On	04/08/2022	Bond Future			10.28011	90.67073	10.30478	90.53448		10.36		0.00	0	
Total R2032 Future												0.00	0	123,31	
R2032	On	04/11/2021	Bond Future	11.70	Call			11,105.82000	11.10582	11,232,950	14.04		0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			40.10000	0.04010	33,990	14.04		0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			11,155.63000	11.15563	11,282,860	14.06		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,482.32000	1.48232	1,407,680	11.36		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,248.45000	2.24845	2,307,050	11.36		0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			16,428.77000	16.42877	16,561,710	14.11		0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			39.26000	0.03926	33,250	14.06		0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			11,055.98000	11.05598	11,183,020	14.03		0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			1.25000	0.00125	0,950	14.11		0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			40.95000	0.04095	34,750	14.03		0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			3,146.42000	3.14642	3,036,330	10.73		0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			856.46000	0.85646	879,610	10.73		0.00	0	70
R2032	On	03/02/2022	Bond Future	10.45	Put			1,426.16000	1.42616	1,366,750	11.17		0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call			2,373.22000	2.37322	2,415,610	10.54		0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			2,888.83000	2.88883	2,797,300	10.54		0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			6,578.60000	6.57860	6,451,250	9.55		0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,129.15000	1.12915	1,079,400	11.46		0.00	0	9
R2032	On	03/02/2022	Bond Future	10.14	Call			3,427.88000	3.42788	3,486,180	10.83		0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,020.87000	2.02087	1,945,250	10.83		0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			5,425.49000	5.42549	5,303,340	9.74		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,475.24000	1.47524	1,414,290	11.13		0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			4,589.54000	4.58954	4,664,050	11.17		0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			817.35000	0.81735	778,910	11.88		0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,197.70000	4.19770	4,266,860	11.04		0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,595.72000	1.59572	1,530,960	11.04		0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			3,636.79000	3.63679	3,533,330	10.30		0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			527.56000	0.52756	534,130	9.55		0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call			5,455.71000	5.45571	5,539,880	11.46		0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			668.68000	0.66868	635,620	12.14		0.00	0	2
R2032	On	03/02/2022	Bond Future	10.53	Call			4,912.92000	4.91292	4,991,270	11.27		0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,303.92000	1.30392	1,248,350	11.27		0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put			3,497.87000	3.49787	3,396,160	10.34		0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			831.05000	0.83105	842,820	9.74		0.00	0	9

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	10.95	Call		6,715.78000	6.71578	6,811,260	11.88	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,549.82000	4.54982	4,623,890	11.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,442.36000	1.44236	1,382,510	11.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,470.71000	4.47071	4,543,680	11.13	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		1,849.85000	1.84985	1,882,060	10.34	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.58	Call		1,747.96000	1.74796	1,778,420	10.30	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call		7,523.12000	7.52312	7,623,980	12.14	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call		4,510.21000	4.51021	4,583,620	11.14	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,458.72000	1.45872	1,398,210	11.14	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		4,796.54000	4.79654	4,785,270	10.39	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Call		1,787.77000	1.78777	1,911,470	10.39	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Put		2,927.53000	2.92753	2,927,840	10.86	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		3,396.95000	3.39695	3,532,230	10.86	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.18	Call		7,085.96000	7.08596	7,270,130	12.03	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,370.75000	1.37075	1,417,810	11.83	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,512.57000	6.51257	6,695,010	11.84	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,358.66000	1.35866	1,406,130	11.84	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,431.53000	6.43153	6,613,620	11.82	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,201.32000	1.20132	1,250,520	12.03	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.02	Put		1,382.71000	1.38271	1,429,830	11.82	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,472.14000	6.47214	6,654,170	11.83	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,403.71000	3.40371	3,444,810	10.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		3,928.73000	3.92873	3,833,580	10.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,430.95000	3.43095	3,472,730	10.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		3,900.38000	3.90038	3,805,910	10.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,376.24000	3.37624	3,417,010	10.33	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		3,956.89000	3.95689	3,861,410	10.33	0.00	0	
Total R2032 Option											0.00	0	7,15
Total For R2032											0.00	0	130,47
R2035	On	04/11/2021	Bond Future			10.24572	91.85121	10.27258	91.67236	12.51	0.00	0	77,1
R2035	On	03/02/2022	Bond Future			10.44343	92.89360	10.47128	92.71346	11.94	0.00	0	
R2035	On	05/05/2022	Bond Future			10.63780	89.50812	10.66669	89.32639	12.04	0.00	0	
R2035	On	04/08/2022	Bond Future			10.84180	90.54434	10.87184	90.36074	11.66	0.00	0	
Total R2035 Future											0.00	0	77,11
R2035	On	04/11/2021	Bond Future	12.52	Call		13,345.15000	13.34515	13,518,440	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		28.69000	0.02869	23,130	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		13,396.99000	13.39699	13,570,410	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call		9,251.95000	9.25195	9,410,360	15.04	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		152.77000	0.15277	132,330	15.04	0.00	0	78

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2035	On	04/11/2021	Bond Future	11.08	Call			5,674.28000	5.67428	5,804,580	13.91	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			527.79000	0.52779	479,240	13.91	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put			2,192.10000	2.19210	2,071,700	12.49	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			2,585.29000	2.58529	2,455,630	12.35	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,562.52000	1.56252	1,611,710	12.35	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			1,162.00000	1.16200	1,079,260	13.03	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,430.14000	3.43014	3,526,250	13.03	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,728.37000	19.72837	19,907,070	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			29.49000	0.02949	23,800	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			6,302.32000	6.30232	6,439,410	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			427.48000	0.42748	385,720	14.15	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.60	Call			3,341.40000	3.34140	3,435,740	13.00	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			1,201.59000	1.20159	1,117,080	13.00	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			2,623.30000	2.62330	2,492,930	12.34	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,908.34000	1.90834	1,966,790	12.49	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.53	Put			27.92000	0.02792	22,490	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			13,293.28000	13.29328	13,466,440	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,532.92000	1.53292	1,581,400	12.34	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.26	Put			0.00000	0.00000	1,975,210	12.52	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Call			0.00000	0.00000	2,070,360	12.52	310,554.00	150	18
R2035	On	04/11/2021	Bond Future	13.82	Put			0.48000	0.00048	0,330	15.82	0.00	0	40
R2035	On	03/02/2022	Bond Future	11.39	Put			1,117.89000	1.11789	1,054,060	13.18	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,601.06000	3.60106	3,671,630	12.09	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,457.43000	2.45743	2,347,860	12.09	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			6,135.24000	6.13524	5,968,870	10.95	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			782.79000	0.78279	733,220	13.74	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			5,139.40000	5.13940	5,236,710	12.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,633.49000	1.63349	1,550,660	12.59	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			4,293.65000	4.29365	4,149,720	11.51	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,337.41000	1.33741	1,265,030	12.90	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			6,777.86000	6.77786	6,894,170	13.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			669.88000	0.66988	625,700	13.99	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,265.76000	6.26576	6,376,630	13.00	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,255.53000	1.25553	1,186,260	13.00	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			3,681.25000	3.68125	3,548,060	11.71	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			947.45000	0.94745	961,220	10.95	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.73	Call			8,405.36000	8.40536	8,535,930	13.74	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,599.38000	1.59938	1,517,700	12.62	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			3,363.93000	3.36393	3,235,250	11.80	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,575.65000	2.57565	2,627,110	11.80	0.00	0	1,60

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	9.92	Put		5,066.12000	5.06612	4,911,160	11.27	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		1,848.63000	1.84863	1,884,840	11.51	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call		9,136.85000	9.13685	9,272,810	13.99	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call		3,455.16000	3.45516	3,522,650	12.05	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put		2,565.65000	2.56565	2,453,000	12.05	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.11	Call		5,493.28000	5.49328	5,595,100	12.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put		1,501.77000	1.50177	1,423,450	12.72	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Call		2,301.52000	2.30152	2,348,470	11.71	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call		5,227.07000	5.22707	5,325,530	12.62	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call		6,035.97000	6.03597	6,144,250	12.92	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		1,323.51000	1.32351	1,251,650	12.92	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		6,081.68000	6.08168	6,190,480	12.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		1,309.55000	1.30955	1,238,210	12.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,990.13000	5.99013	6,097,890	12.90	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		1,401.10000	1.40110	1,426,280	11.27	0.00	0	20
R2035	On	05/05/2022	Bond Future	11.64	Put		1,548.77000	1.54877	1,499,960	13.11	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,412.98000	7.41298	7,546,230	13.13	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,535.81000	1.53581	1,487,330	13.13	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		7,325.21000	7.32521	7,457,800	13.10	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,561.84000	1.56184	1,512,700	13.10	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,369.07000	7.36907	7,501,990	13.11	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		4,560.42000	4.56042	4,482,560	11.64	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		4,942.33000	4.94233	5,078,200	11.96	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,387.14000	3.38714	3,339,410	11.96	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call		3,391.82000	3.39182	3,494,660	11.59	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		4,823.32000	4.82332	4,742,560	11.59	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		8,155.32000	8.15532	8,013,510	10.97	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		3,656.53000	3.65653	3,762,370	11.65	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,528.34000	4.52834	4,450,580	11.65	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		3,686.86000	3.68686	3,792,790	11.65	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,496.80000	4.49680	4,419,130	11.65	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		3,626.67000	3.62667	3,732,410	11.64	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		1,517.83000	1.51783	1,559,620	10.97	0.00	0	10
Total R2035 Option											310,554.00	150	13,93
Total For R2035											310,554.00	150	91,04
R2037	On	04/11/2021	Bond Future			10.47969	87.40401	10.50647	87.22526	13.09	0.00	0	120,36
R2037	On	03/02/2022	Bond Future			10.66857	84.14171	10.69629	83.96172	13.13	0.00	0	
R2037	On	05/05/2022	Bond Future			10.86194	85.13175	10.89067	84.95020	12.65	0.00	0	
R2037	On	04/08/2022	Bond Future			11.06669	81.86321	11.09657	81.67974	12.92	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2037 Future												0.00	0	120,36
R2037	On	04/11/2021	Bond Future	12.82	Call			13,566.84000	13.56684	13,740,480	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			25.41000	0.02541	20,300	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			13,617.35000	13.61735	13,791,110	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			24.73000	0.02473	19,740	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			13,516.30000	13.51630	13,689,820	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			26.11000	0.02611	20,880	16.68	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			10,884.65000	10.88465	11,049,880	16.34	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			85.17000	0.08517	71,650	16.34	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			384.51000	0.38451	345,510	14.95	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			6,579.83000	6.57983	6,719,580	14.95	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put			1,313.79000	1.31379	1,237,610	14.18	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			6,041.20000	6.04120	6,145,550	14.20	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			1,300.04000	1.30004	1,224,400	14.20	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			6,086.98000	6.08698	6,191,880	14.21	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			1,286.43000	1.28643	1,211,340	14.21	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			5,995.49000	5.99549	6,099,300	14.18	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			7,166.44000	7.16644	7,295,620	13.70	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1,599.26000	1.59926	1,546,890	13.70	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			7,210.15000	7.21015	7,339,680	13.72	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			1,586.15000	1.58615	1,534,130	13.72	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			7,253.68000	7.25368	7,383,560	13.73	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			1,572.92000	1.57292	1,521,250	13.73	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			1,577.82000	1.57782	1,619,260	12.16	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.91	Put			4,681.10000	4.68110	4,600,700	12.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			3,466.71000	3.46671	3,568,880	12.84	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			4,747.71000	4.74771	4,666,410	12.84	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			5,171.21000	5.17121	5,311,760	13.30	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			3,223.73000	3.22373	3,180,810	13.30	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.10	Put			8,040.98000	8.04098	7,898,950	12.16	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			3,496.01000	3.49601	3,598,630	12.84	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			4,714.31000	4.71431	4,633,460	12.84	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.91	Call			3,525.42000	3.52542	3,628,490	12.85	0.00	0	
Total R2037 Option												0.00	0	1,36
Total For R2037												0.00	0	121,71
R2040	On	04/11/2021	Bond Future			10.59044	89.71337	10.62219	89.48524		13.63	0.00	0	82,08
R2040	On	03/02/2022	Bond Future			10.77362	86.22708	10.80652	85.99711		13.70	0.00	0	
R2040	On	05/05/2022	Bond Future			10.96064	87.24169	10.99476	87.00957		13.19	0.00	0	
R2040	On	04/08/2022	Bond Future			11.15836	83.74703	11.19385	83.51242		13.47	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2040 Future												0.00	0	82,08
R2040	On	04/11/2021	Bond Future	12.90	Call			14,217.28000	14.21728	14,438,870	17.51	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			32.05000	0.03205	25,510	17.51	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call			14,270.29000	14.27029	14,492,020	17.51	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			31.22000	0.03122	24,820	17.51	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			14,164.22000	14.16422	14,385,660	17.51	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			32.90000	0.03290	26,210	17.51	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			6,508.55000	6.50855	6,742,710	15.10	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			1,306.35000	1.30635	1,310,540	15.10	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			6,410.38000	6.41038	6,644,120	15.06	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			1,334.68000	1.33468	1,338,450	15.06	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			6,459.43000	6.45943	6,693,380	15.08	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			1,320.44000	1.32044	1,324,420	15.08	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			9,447.73000	9.44773	9,260,910	12.02	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			846.58000	0.84658	891,880	12.02	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			5,334.51000	5.33451	5,274,070	12.76	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			2,372.28000	2.37228	2,543,960	12.76	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			12,948.70000	12.94870	13,200,890	16.37	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			1,667.05000	1.66705	1,698,070	14.45	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			7,584.46000	7.58446	7,847,440	14.47	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			1,653.20000	1.65320	1,684,060	14.47	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			7,491.38000	7.49138	7,754,210	14.43	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			684.16000	0.68416	704,230	16.37	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put			1,681.26000	1.68126	1,711,970	14.43	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call			7,537.78000	7.53778	7,800,920	14.45	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			3,884.31000	3.88431	3,948,270	13.30	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			4,908.90000	4.90890	4,738,250	13.30	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			3,916.34000	3.91634	3,980,870	13.31	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			4,873.74000	4.87374	4,703,660	13.31	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			3,852.40000	3.85240	3,915,780	13.29	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			4,944.27000	4.94427	4,773,040	13.29	0.00	0	
Total R2040 Option												0.00	0	3,60
Total For R2040												0.00	0	85,68
R2044	On	04/11/2021	Bond Future			10.64400	86.35464	10.67548	86.12442		14.25	0.00	0	61,78
R2044	On	03/02/2022	Bond Future			10.81857	82.95529	10.85118	82.72326		14.34	0.00	0	
R2044	On	05/05/2022	Bond Future			10.99640	83.93146	11.03022	83.69721		13.79	0.00	0	
R2044	On	04/08/2022	Bond Future			11.18407	80.52353	11.21925	80.28673		14.10	0.00	0	
Total R2044 Future												0.00	0	61,78
R2044	On	04/11/2021	Bond Future	12.90	Call			13,967.57000	13.96757	14,190,430	18.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/11/2021	Bond Future	12.90	Put		39.17000	0.03917	31,810	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		14,020.07000	14.02007	14,243,090	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		38.19000	0.03819	30,990	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,915.02000	13.91502	14,137,720	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		40.17000	0.04017	32,650	18.49	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,461.24000	6.46124	6,702,180	15.87	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,354.51000	1.35451	1,363,420	15.87	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,362.89000	6.36289	6,603,260	15.83	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,383.87000	1.38387	1,392,210	15.83	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,412.02000	6.41202	6,652,600	15.85	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,369.10000	1.36910	1,377,650	15.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,712.07000	1.71207	1,750,140	15.16	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,539.20000	7.53920	7,811,580	15.18	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,697.85000	1.69785	1,735,980	15.18	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,445.69000	7.44569	7,718,170	15.14	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,726.41000	1.72641	1,764,640	15.14	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,492.43000	7.49243	7,764,750	15.16	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,980.59000	3.98059	4,057,060	13.97	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		4,856.34000	4.85634	4,696,010	13.97	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		4,013.62000	4.01362	4,090,680	13.97	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,821.05000	4.82105	4,661,310	13.97	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,947.67000	3.94767	4,023,870	13.96	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,891.84000	4.89184	4,731,240	13.96	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	61,75
R2048	On	04/11/2021	Bond Future			10.57021	85.59128	10.59623	85.39396	14.68	12,838,692.00	150	167,75
R2048	On	03/02/2022	Bond Future			10.74032	86.56257	10.76728	86.36376	14.01	0.00	0	
R2048	On	05/05/2022	Bond Future			10.90627	83.16573	10.93421	82.96510	14.20	0.00	0	
R2048	On	04/08/2022	Bond Future			11.07915	84.12763	11.10818	83.92486	13.77	0.00	0	
Total R2048 Future											12,838,692.00	150	167,75
R2048	On	04/11/2021	Bond Future	12.84	Call		14,416.02000	14.41602	14,610,890	19.21	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		34.34000	0.03434	31,890	19.21	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		14,469.17000	14.46917	14,664,110	19.21	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		33.46000	0.03346	31,080	19.21	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,276.53000	1.27653	1,303,500	14.40	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		8,320.24000	8.32024	8,118,380	13.25	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		149.25000	0.14925	144,710	13.25	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		1,659.23000	1.65923	1,508,670	15.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		14,362.80000	14.36280	14,557,620	19.21	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	10.80	Call		3,177.00000	3.17700	3,223,760	15.19	0.00	0	1,00
R2048	On	04/11/2021	Bond Future	10.20	Put		4,108.15000	4.10815	3,928,000	14.24	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		1,013.61000	1.01361	1,030,780	14.24	0.00	0	1,00
R2048	On	04/11/2021	Bond Future	12.83	Put		35.23000	0.03523	32,730	19.21	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		3,571.62000	3.57162	3,401,270	14.40	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		728.39000	0.72839	657,140	12.69	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.50	Put		4,409.20000	4.40920	4,174,690	13.72	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		2,400.76000	2.40076	2,365,060	13.72	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	11.48	Put		1,662.04000	1.66204	1,426,620	15.26	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,678.87000	6.67887	6,643,510	15.28	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,645.66000	1.64566	1,411,490	15.28	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,579.66000	6.57966	6,541,810	15.24	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,678.40000	1.67840	1,441,740	15.24	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		8,417.38000	8.41738	8,147,320	12.69	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,629.33000	6.62933	6,592,720	15.26	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,849.16000	7.84916	7,835,260	15.43	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,973.32000	1.97332	1,758,790	15.43	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,754.42000	7.75442	7,739,120	15.39	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,004.32000	2.00432	1,788,390	15.39	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,801.65000	7.80165	7,787,280	15.41	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,988.64000	1.98864	1,773,640	15.41	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,058.37000	5.05837	4,818,510	13.76	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		4,262.76000	4.26276	4,224,870	13.77	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,022.95000	5.02295	4,782,290	13.77	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		4,191.91000	4.19191	4,155,290	13.75	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,094.02000	5.09402	4,854,630	13.75	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		4,227.27000	4.22727	4,190,180	13.76	0.00	0	
Total R2048 Option											0.00	0	4,70
Total For R2048											12,838,692.00	150	172,45
R209	On	04/11/2021	Bond Future			10.21900	71.08986	10.25053	70.90647	13.84	0.00	0	37,85
R209	On	03/02/2022	Bond Future			10.39076	71.89686	10.42332	71.71204	13.26	0.00	0	
R209	On	05/05/2022	Bond Future			10.56476	69.60124	10.59844	69.41466	13.36	0.00	0	
R209	On	04/08/2022	Bond Future			10.74360	70.40732	10.77848	70.21875	12.99	0.00	0	
Total R209 Future											0.00	0	37,85
R209	On	04/11/2021	Bond Future	12.18	Call		10,090.55000	10.09055	10,264,810	17.47	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		50.37000	0.05037	41,240	17.47	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		10,136.06000	10.13606	10,310,450	17.48	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		49.40000	0.04940	40,400	17.48	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		10,045.03000	10.04503	10,219,130	17.45	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	Opt Intere
R209	On	04/11/2021	Bond Future	12.00	Call		9,266.21000	9.26621	9,437,590	17.15	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		71.68000	0.07168	59,670	17.15	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call		2,582.31000	2.58231	2,676,290	14.19	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,154.84000	1.15484	1,065,430	14.19	4,261,720.00	4,000	7,40
R209	On	04/11/2021	Bond Future	9.50	Put		4,834.54000	4.83454	4,664,130	12.58	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		279.60000	0.27960	292,580	12.58	0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call		1,088.78000	1.08878	1,136,020	13.51	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		2,564.81000	2.56481	2,428,660	13.51	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call		0.00000	0.00000	1,820,350	13.84	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put		0.00000	0.00000	1,640,040	13.84	3,280,080.00	2,000	2,00
R209	On	04/11/2021	Bond Future	12.17	Put		51.38000	0.05138	42,090	17.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,617.91000	4.61791	4,725,190	13.99	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,297.43000	1.29743	1,219,890	13.99	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,656.80000	4.65680	4,764,650	14.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,283.49000	1.28349	1,206,520	14.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,579.27000	4.57927	4,685,810	13.97	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,311.67000	1.31167	1,233,390	13.97	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,452.64000	1.45264	1,476,330	14.63	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,879.24000	5.87924	6,089,600	14.64	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,440.08000	1.44008	1,463,860	14.64	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,917.06000	5.91706	6,127,690	14.66	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,427.63000	1.42763	1,451,680	14.66	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,841.48000	5.84148	6,051,750	14.63	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,963.82000	2.96382	3,069,770	12.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,101.89000	4.10189	4,019,270	12.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,989.47000	2.98947	3,095,900	12.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,072.34000	4.07234	3,990,200	12.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		3,015.50000	3.01550	3,122,130	12.86	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,043.24000	4.04324	3,961,300	12.86	0.00	0	
Total R209 Option											7,541,800.00	6,000	27,50
Total For R209											7,541,800.00	6,000	65,35
R210	On	04/11/2021	Bond Future			210.73866	210.73866	210.74834	210.74834		0.00	0	1,48
R210	On	03/02/2022	Bond Future			213.18195	213.18195	213.19371	213.19371		0.00	0	
R210	On	05/05/2022	Bond Future			212.88608	212.88608	212.89917	212.89917		0.00	0	
R210	On	04/08/2022	Bond Future			215.52299	215.52299	215.53694	215.53694		0.00	0	
Total R210 Future											0.00	0	1,48
Total For R210											0.00	0	1,48
R212	On	04/11/2021	Bond Future			174.93920	174.93920	174.97850	174.97850		0.00	0	1,00
Total R212 Future											0.00	0	1,00

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 R212												0.00	0	1,02	
R213	On	04/11/2021	Bond Future			9.34040	86.99197	9.36706	86.84425		10.80		0.00	0	9,68
R213	On	03/02/2022	Bond Future			9.53084	87.97914	9.55850	87.83055		10.29		0.00	0	
R213	On	05/05/2022	Bond Future			9.71924	85.48180	9.74800	85.33189		10.22		0.00	0	
R213	On	04/08/2022	Bond Future			9.91810	86.47538	9.94807	86.32396		9.83		0.00	0	
Total R213 Future												0.00	0	9,68	
R213	On	04/11/2021	Bond Future	11.10	Call			8,986.20000	8.98620	9,137,550	13.26		0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			51.57000	0.05157	55,200	13.26		0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			9,032.71000	9.03271	9,184,310	13.27		0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			50.13000	0.05013	54,010	13.27		0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			8,939.70000	8.93970	9,090,790	13.25		0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			53.05000	0.05305	56,420	13.25		0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,280.68000	1.28068	1,217,000	10.96		0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,471.79000	2.47179	2,550,490	10.35		0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,356.52000	2.35652	2,286,630	10.35		0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,750.95000	5.75095	5,623,410	9.49		0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,146.99000	1.14699	1,088,670	11.09		0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,025.15000	3.02515	3,094,630	10.49		0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			1,952.69000	1.95269	1,873,580	10.49		0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,992.50000	4.99250	4,878,640	9.66		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,575.49000	1.57549	1,502,360	10.72		0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			4,379.68000	4.37968	4,464,590	10.96		0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			775.52000	0.77552	733,940	11.55		0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			3,835.50000	3.83550	3,911,900	10.76		0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,508.36000	1.50836	1,436,170	10.76		0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			3,385.66000	3.38566	3,319,170	10.07		0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			574.79000	0.57479	595,840	9.49		0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			4,755.38000	4.75538	4,845,650	11.09		0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			716.67000	0.71667	677,930	11.65		0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			4,454.13000	4.45413	4,540,170	10.99		0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,252.92000	1.25292	1,190,370	10.99		0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put			3,625.31000	3.62531	3,551,500	10.01		0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			793.69000	0.79369	828,420	9.66		0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			6,134.71000	6.13471	6,241,720	11.55		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,765.22000	3.76522	3,841,040	10.74		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,541.71000	1.54171	1,468,940	10.74		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,695.21000	3.69521	3,770,670	10.72		0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			1,396.34000	1.39634	1,471,120	10.01		0.00	0	20
R213	On	03/02/2022	Bond Future	9.22	Call			1,543.94000	1.54394	1,626,040	10.07		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 Interr
R213	On	03/02/2022	Bond Future	10.67	Call		6.420.12000	6.42012	6,529,970	11.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		3,730.04000	3.73004	3,805,800	10.73	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		1,558.40000	1.55840	1,485,570	10.73	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,366.71000	1.36671	1,282,180	11.07	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,887.54000	5.88754	5,953,360	11.08	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,355.09000	1.35509	1,271,000	11.08	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,814.10000	5.81410	5,878,790	11.06	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,378.68000	1.37868	1,293,460	11.06	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,850.67000	5.85067	5,916,050	11.07	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		3,130.38000	3.13038	3,202,270	9.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,424.10000	3.42410	3,344,570	9.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3,157.11000	3.15711	3,228,380	9.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,400.15000	3.40015	3,320,000	9.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		3,103.42000	3.10342	3,176,610	9.76	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,447.85000	3.44785	3,369,620	9.76	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	12,54
R214	On	04/11/2021	Bond Future			10.60738	67.77938	10.63858	67.59388	14.86	0.00	0	18,05
R214	On	03/02/2022	Bond Future			10.78003	68.54854	10.81230	68.36152	14.22	0.00	0	
R214	On	05/05/2022	Bond Future			10.94857	66.07506	10.98195	65.88623	14.38	0.00	0	
R214	On	04/08/2022	Bond Future			11.12392	66.83905	11.15852	66.64818	13.97	0.00	0	
Total R214 Future											0.00	0	18,05
R214	On	04/11/2021	Bond Future	12.47	Call		9,673.02000	9.67302	9,843,920	18.56	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		70.54000	0.07054	55,940	18.56	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,717.47000	9.71747	9,889,030	18.58	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		68.83000	0.06883	54,890	18.58	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,628.53000	9.62853	9,798,780	18.54	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		72.28000	0.07228	57,030	18.54	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,659.48000	4.65948	4,741,260	15.26	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,448.19000	1.44819	1,342,950	15.26	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,697.95000	4.69795	4,780,400	15.28	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,433.28000	1.43328	1,328,710	15.28	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,736.51000	4.73651	4,819,780	15.30	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,418.53000	1.41853	1,314,780	15.30	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,727.87000	1.72787	1,568,810	15.48	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,770.05000	5.77005	5,798,580	15.44	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,755.39000	1.75539	1,595,090	15.44	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,807.20000	5.80720	5,836,260	15.46	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,741.57000	1.74157	1,581,800	15.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022	Bond Future	11.75	Call			5,844.40000	5.84440	5,874,170	15.48	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			3,184.27000	3.18427	3,215,650	13.75	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			4,122.39000	4.12239	3,962,900	13.75	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			3,131.16000	3.13116	3,161,350	13.73	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,182.04000	4.18204	4,021,360	13.73	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			3,157.66000	3.15766	3,188,320	13.74	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			4,152.12000	4.15212	3,991,910	13.74	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	18,05
Total for Bond												176,123,176.36	7,782	1,060,14
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A												0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	

Contract 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 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/11/2021 GOVI			806.97200	806.97200	806.04300	806.04300				0.00	0	98
GOVI On 03/02/2022 GOVI			816.13000	816.13000	815.19300	815.19300				0.00	0	
GOVI On 05/05/2022 GOVI			825.72100	825.72100	824.77400	824.77400				0.00	0	
GOVI On 04/08/2022 GOVI			835.64700	835.64700	834.69000	834.69000				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 04/11/2021 GOVI	728.41	Call			776,330.00000	77.63300	785,620,000			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			776,230.00000	77.62300	785,520,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			776,430.00000	77.64300	785,720,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			224,530.00000	22.45300	233,900,000			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			224,430.00000	22.44300	233,800,000			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			224,330.00000	22.43300	233,700,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			365,240.00000	36.52400	374,710,000			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			365,440.00000	36.54400	374,910,000			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			365,340.00000	36.53400	374,810,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			154,100.00000	15.41000	163,670,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/08/2022	GOVI	819.26	Call			154,300.00000	15.43000	163,870,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			154,200.00000	15.42000	163,770,000		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	04/11/2021	Index Future			809.40200	809.40200	809.66200	809.66200			0.00	0	
AL37	On	03/02/2022	Index Future			818.58700	818.58700	818.85200	818.85200			0.00	0	
AL37	On	05/05/2022	Index Future			828.20600	828.20600	828.47600	828.47600			0.00	0	
AL37	On	04/08/2022	Index Future			838.16300	838.16300	838.43700	838.43700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			927.45300	927.45300	926.41300	926.41300			0.00	0	
AL7T	On	03/02/2022	Index Future			937.97800	937.97800	936.92900	936.92900			0.00	0	
AL7T	On	05/05/2022	Index Future			949.00100	949.00100	947.94100	947.94100			0.00	0	
AL7T	On	04/08/2022	Index Future			960.40900	960.40900	959.33800	959.33800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			817.16700	817.16700	816.18800	816.18800			0.00	0	1
ALBI	On	03/02/2022	Index Future			826.44000	826.44000	825.45200	825.45200			0.00	0	
ALBI	On	05/05/2022	Index Future			836.15200	836.15200	835.15400	835.15400			0.00	0	
ALBI	On	04/08/2022	Index Future			846.20400	846.20400	845.19500	845.19500			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/11/2021	Index Future			294.42800	294.42800	294.31400	294.31400			0.00	0	4
IGOV	On	03/02/2022	Index Future			297.84200	297.84200	297.72700	297.72700			0.00	0	
IGOV	On	05/05/2022	Index Future			301.41300	301.41300	301.29800	301.29800			0.00	0	
IGOV	On	04/08/2022	Index Future			305.10700	305.10700	304.99000	304.99000			0.00	0	
Total IGOV Future												0.00	0	47
Total For IGOV												0.00	0	47
Total for Index												0.00	0	55
JIBAR f	On	15/09/2021	Jibar Future			3.69500	96.30500	3.70500	96.29500			0.00	0	30,00
JIBAR f	On	20/10/2021	Jibar Future			3.73500	96.26500	3.74500	96.25500			0.00	0	
JIBAR f	On	17/11/2021	Jibar Future			3.76000	96.24000	3.77000	96.23000			0.00	0	
JIBAR f	On	15/12/2021	Jibar Future			3.85500	96.14500	3.86500	96.13500			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			3.90000	96.10000	3.91000	96.09000			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.06000	95.94000	4.05000	95.95000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.09000	95.91000	4.13000	95.87000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR f On 15/06/2022 Jibar Future			4.44500	95.55500	4.44500	95.55500			0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.72000	95.28000	4.72000	95.28000			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.99000	95.01000	4.97000	95.03000			0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			5.19500	94.80500	5.19500	94.80500			0.00	0	
JIBAR f On 21/06/2023 Jibar Future			5.47500	94.52500	5.47500	94.52500			0.00	0	
Total Jibar Future									0.00	0	30,54
Total For JIBAR FUTURE									0.00	0	30,54
Total for Jibar									0.00	0	30,54
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
Total for Interest Rate Swap									0.00	0	5
Total for Derivatives :									176,123,176.36	7,782	1,092,31
ABCPI On 07/12/2023 Spot Bond			2.25500	316.45352	2.25500	316.36989			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.06131			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.40457			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.58314	9.65000	101.50469			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.92407			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.10762			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.46106			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN11 On 11/11/2022 Spot Bond					0.00000	100.97535			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	102.25193				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2022 Spot Bond					0.00000	100.66957				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.81256				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.10703				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.45000				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.84986				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	99.97175				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	100.52914				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.66627				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.60798				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.23622				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.78099				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.47783				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.45608				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.86992				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.10363				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.63456				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.47801				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.12017				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.41992				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.73621				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.29396				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.59737				0.00	0	
Total ABFN43 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 ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.61408				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.62607				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.90988				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.00636				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.00814				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.01530				0.00	460,000,000	230,000,000
Total ABFN49 SPOT										0.00	460,000,000	230,000,000
Total For ABFN49										0.00	460,000,000	230,000,000
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.75996				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.89158				0.00	400,000,000	200,000,000
Total ABFN51 SPOT										0.00	400,000,000	200,000,000
Total For ABFN51										0.00	400,000,000	200,000,000
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.66082				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	99.83512				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.27924				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.20813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.52900	3.52900	3.52900	152.07996				0.00	0	119,802,50
Total ABKI03 SPOT										0.00	0	119,802,50
Total For ABKI03										0.00	0	119,802,50
ABKI03 On 13/10/2021 Spot Bond			100.00000	116.26086	100.00000	115.40501				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.02000	7.02000	7.02000	145.43188				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	26.15447	100.00000	25.98004				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.62000	2.62000	2.62000	151.91974				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	202.20044				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.51000	4.51000	4.51000	224.55151				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.57000	6.57000	6.57000	101.58837				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.27000	7.27000	7.27000	115.93652				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.73000	106.22236	4.73000	106.18189				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.10000	108.28773	5.10000	108.24328				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS16 On 11/11/2025 Spot Bond			7.01500	115.22409	7.01500	115.15934			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.04500	115.63189	8.04500	115.55756			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.54000	112.50394	5.54000	112.45382			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.68500	108.68989	7.68500	108.62309			0.00	0	10,000,00
Total ABS7 SPOT									0.00	0	10,000,00
Total For ABS7									0.00	0	10,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.39580	100.00000	14.30094			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.57500	321.06173	1.57500	320.99463			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.91400	173.26642	0.91400	173.23950			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.14500	10.14500	10.14500	103.31258			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.17668			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.14014			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.09470			0.00	0	
Total ACL129 SPOT									0.00	0	
Total For ACL129									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.10021			0.00	0	
Total ACL145 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 ACL145										0.00	0	
ACL18 On 20/09/2022 Spot Bond					0.00000	100.75813				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	101.13675				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	101.13675				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	101.16786				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	101.16786				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 On 30/01/2023 Spot Bond					0.00000	166.93598				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	168.53061				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 On 20/12/2023 Spot Bond					0.00000	101.07826				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	101.07093				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	101.04350				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.14705				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.21303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.24827				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.28793				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.31418				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.22744				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.93447				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.95569				0.00	1,010,000,000	505,000,000
Total AGT01 SPOT										0.00	1,010,000,000	505,000,000
Total For AGT01										0.00	1,010,000,000	505,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	102.77444				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.66215				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.69659				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.57166				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.59273				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A3 On 18/07/2026 Spot Bond			7.57000	106.25796	7.57000	101.05734				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.62450				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.73030				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.86233				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.49742				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.06018				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.26000	106.83467	6.26000	106.78100				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.05636				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.06345				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.06780				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.45720				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.29651				0.00	0	
Total AHF6A1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.60310				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.06338				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.06772				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.09801				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.23384				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.05904				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.06555				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.06393				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.06989				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.06783				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.10664				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.10125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.27000	110.67661	7.27000	110.61185				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.72000	106.03914	7.72000	105.97368				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.22500	95.77809	11.22500	95.69284				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.60000	182.02379	5.60000	181.92675				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.64596				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.32111				0.00	400,000,000	200,000,000
Total APF06 SPOT										0.00	400,000,000	200,000,000
Total For APF06										0.00	400,000,000	200,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	101.20084				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.70676				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.32032				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.02441				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.26728				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF15 On 24/02/2023 Spot Bond					0.00000	100.02358				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.33057				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.86000	239.48748	4.86000	239.37400				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.87500	216.89386	4.87500	216.79081				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.88900	172.55929	1.88900	172.51880				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.93400	172.52679	1.93400	172.48569				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.50000	192.19353	4.50000	192.10797				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN16 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.26296				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.95930				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.07000	106.84632	5.07000	106.79412				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.98501				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.00001				0.00	300,000,000	150,000,000
Total ASN203 SPOT										0.00	300,000,000	150,000,000
Total For ASN203										0.00	300,000,000	150,000,000
ASN20 On 20/06/2022 Spot Bond					0.00000	101.09878				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	100.03558				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	99.90783				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.25931				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.98920				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.17473				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.11172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.06323				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.21029				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.99809				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	101.06729				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.36888				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.08500	4.08500	4.08500	107.05256				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.99500	4.99500	4.99500	96.23648				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.01019				0.00	300,000,000	150,000,000
Total ASN327 SPOT										0.00	300,000,000	150,000,000
Total For ASN327										0.00	300,000,000	150,000,000
ASN32(On 20/06/2024 Spot Bond					0.00000	101.15501				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.27698				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.25175				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 31/01/2038 Spot Bond			5.18000	105.35654	5.18000	105.30414				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.08554				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.98495				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.05448				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.03982				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.03982				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.95615				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.25005				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.01967				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.05807				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.46076				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	101.12787				0.00	0	
Total ASN383 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.12787				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.80946				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.02882				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.09992				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	101.08038				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.02150				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.20431				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	99.86006				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.92059				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.94396				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.97447				0.00	0	

Contract 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	101.29602				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.97800				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.94719				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.60271				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.60842				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	99.89461				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.63087				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	99.88465				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.40365				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.47245				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	99.89912				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	

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 17/08/2025 Spot Bond					0.00000	101.05451				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.25920				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	114.72300				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	99.88749				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.05086				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	99.92832				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	101.09697				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.76954				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.99101				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.00104				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.00104				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.02347				0.00	0	
Total ASN507 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 ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			8.96500	101.84337	8.96500	101.77018				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.14500	101.69368	8.14500	101.62715				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.69500	100.17727	8.69500	100.10741				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.69500	100.17727	8.69500	100.10741				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	100.72811	9.10000	100.65505				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	100.88067	11.05000	100.79225				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	100.87677	11.00000	100.78875				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	100.83775	10.50000	100.75366				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	100.83775	10.50000	100.75366				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.97609				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.39487				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.27977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	100.84556	10.60000	100.76069				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	100.56089	10.47000	100.75155				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	100.84166	10.55000	100.75718				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.36619				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.53855				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	99.85119				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	101.13776				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.98499				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	101.05558				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.19917				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	101.15979				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	

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 13/02/2022 Spot Bond					0.00000	100.21924				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58 On 14/03/2022 Spot Bond					0.00000	101.36476				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	102.79452				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	100.69296	9.22000	100.61957				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.72053				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.68112				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.50659				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.55508				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	99.94533				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.38844				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.47946				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	101.17249				0.00	0	
Total ASN611 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 ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.38110				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.10401				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	99.92337				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.33020				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.04369				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.02583				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.92358				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 08/09/2021 Spot Bond					0.00000	101.00770				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.91967				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.37544				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.38101				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	99.82788				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 27/09/2021 Spot Bond					0.00000	100.86301				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN638 On 30/09/2021 Spot Bond					0.00000	103.89754				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN641 On 01/10/2021 Spot Bond					0.00000	100.73099				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN643 On 06/05/2024 Spot Bond					0.00000	100.45630				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.91171				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.76886				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 20/10/2021 Spot Bond					0.00000	100.47519				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN649 On 22/10/2021 Spot Bond					0.00000	100.79423				0.00	0	14,500,000.00
Total ASN650 SPOT										0.00	0	14,500,000.00
Total For ASN650										0.00	0	14,500,000.00
ASN650 On 27/10/2021 Spot Bond					0.00000	100.39606				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN652 On 29/10/2021 Spot Bond					0.00000	101.40104				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65 On 31/03/2032 Spot Bond					0.00000	100.33643				0.00	0	1,830,000,00
Total ASN658 SPOT										0.00	0	1,830,000,00
Total For ASN658										0.00	0	1,830,000,00
ASN65 On 12/11/2021 Spot Bond					0.00000	100.19616				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.19648				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.17663				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.19007				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.17816				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	99.99987				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/11/2021 Spot Bond					0.00000	100.10356				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.15526				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 18/11/2021 Spot Bond					0.00000	100.11651				0.00	0	30,000,000,00
Total ASN668 SPOT										0.00	0	30,000,000,00
Total For ASN668										0.00	0	30,000,000,00
ASN66 On 02/04/2026 Spot Bond					0.00000	100.13445				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 23/11/2021 Spot Bond					0.00000	100.05066				0.00	0	
Total ASN670 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 ASN670										0.00	0	
ASN67 On 29/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total ASN679 SPOT										0.00	0	5,000,000,00
Total For ASN679										0.00	0	5,000,000,00
ASN68 On 26/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	85,000,000,00
Total ASN680 SPOT										0.00	0	85,000,000,00
Total For ASN680										0.00	0	85,000,000,00
ASN68 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,00
Total ASN681 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,00
Total For ASN681									10,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,00
BAW21 On 24/03/2022 Spot Bond			5.28500	106.22378	5.28500	106.17863				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.00087	9.30000	103.92383				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	102.50146				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.11586				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.06110				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	99.96265				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.80908				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.29500	102.04328	6.29500	101.99146				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.49283				0.00	40,000,000	20,000,00

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 BAW34 SPOT										0.00	40,000,000	20,000,000
Total For BAW34										0.00	40,000,000	20,000,000
BAW35 On 18/02/2022 Spot Bond					0.00000	100.23807				0.00	0	8,500,000,000
Total BAW35 SPOT										0.00	0	8,500,000,000
Total For BAW35										0.00	0	8,500,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	100.80202				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA5 On 31/03/2022 Spot Bond					0.00000	102.62202				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.31438				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.46000	8.46000	8.46000	105.75165				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			10.75500	10.75500	10.75500	109.99461				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 31/03/2022 Spot Bond					0.00000	101.20998				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.14220				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	101.16645				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	101.16661				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	101.18436				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA76 On 31/03/2023 Spot Bond					0.00000	101.57481				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.35384				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.34690				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.39330				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.35330				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.39267				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.31364				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.39250				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.31442				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.39278				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.35340				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.31566				0.00	100,000,000	50,000,000
Total BAYA89 SPOT										0.00	100,000,000	50,000,000

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 BAYA89										0.00	100,000,000	50,000,000
BAYA9 On 30/06/2024 Spot Bond					0.00000	101.35346				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	101.27505				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.58939				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.58939				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.62902				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.59009				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.84638				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.66892				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.70000	7.70000	7.70000	105.04298				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.40101				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.50784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.29745				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.25302				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.25000	104.24279	7.25000	104.18229				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.86706				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.04211				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.68603				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.03915				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.18703				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.31116				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.20004				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.16130				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID08 On 30/06/2022 Spot Bond					0.00000	101.37967				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.23138				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.53205				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.00000	110.12017	6.00000	110.06710				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.11784				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.26284				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.28879				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.48261				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.50584				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.82128				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.60400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.08000				0.00	0	
Total BNPP05 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 BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.85900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.88600				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	99.94880				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.10923				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.50917				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.12184				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.82262				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.01229				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	100.65981				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.37240				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.63000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.67757				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.33136				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.34633				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.35934				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2022 Spot Bond					0.00000	100.03780				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF31 On 24/08/2024 Spot Bond					0.00000	100.04009				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.28552				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ21 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	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.93291				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.94690				0.00	400,000,000	200,000,000
Total CBL29 SPOT										0.00	400,000,000	200,000,000
Total For CBL29										0.00	400,000,000	200,000,000
CCT01 On 23/06/2023 Spot Bond			7.19500	111.30074	7.19500	111.23627				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT02 On 12/06/2024 Spot Bond			7.42500	112.84772	7.42500	112.78031				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.15000	114.19082	8.15000	114.11647				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.46500	104.31909	9.46500	102.87574				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.54765				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.36251				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.56155				0.00	4,000,000,000	2,000,000,000
Total CGR45 SPOT										0.00	4,000,000,000	2,000,000,000
Total For CGR45										0.00	4,000,000,000	2,000,000,000
CGR46 On 28/02/2023 Spot Bond					0.00000	99.94053				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.93595				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.77228				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.81940				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	163.01256	3.14000	162.90420				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.85900	1.85900	1.85900	164.94930				0.00	0	
Total CLN198 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 CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	112.30816	4.77000	109.82700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	103.07100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.79610				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.03000	112.77260	7.03000	112.70910				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	115.34525	8.70700	119.54700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.45004				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.55122				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.32860				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	103.72202	10.98000	103.63168				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	115.10800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.44568	6.50000	117.14700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	105.57200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	101.06727				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.18220				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.18071				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.85900	172.58096	1.85900	172.54090				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.32000	139.20675	5.32000	139.13598				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.76000	137.24875	5.76000	137.17419				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	102.19900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.16611				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.04225				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.09392				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN464 On 13/03/2022 Spot Bond			6.46000	106.50199	6.46000	106.44680				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.47798				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN466 On 28/03/2022 Spot Bond					0.00000	101.11480				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.24612				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.15013				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	83.79791	100.00000	83.25022				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.09252				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.95500	103.24659	5.95500	103.19684				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.26000	103.32934	6.26000	103.27743				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.23799				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.24834				0.00	0	
Total CLN493 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 CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	99.95267				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.66000	109.03903	6.66000	108.98081				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.80039				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.77774				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.82141				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.24059				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.08747				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.45544				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.21032				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	95.42951				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	104.53729	9.96000	104.45449				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.30944	10.01000	103.22675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.03196				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.57506	9.60000	102.99982				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.16265				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	99.99989				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	99.75588	9.20000	104.26817				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.27192				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.91416				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.32635				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.71240				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.11851				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	101.16265				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 20/06/2023 Spot Bond					0.00000	101.15876				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.65644				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.92500	105.78054	8.92500	105.70527				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.54805				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.50805				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.74647				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	143.38600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	99.95547				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.82581				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.39500	106.74025	8.39500	106.66871				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.44500	109.13343	8.44500	109.05987				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.53500	108.64898	8.53500	108.57497				0.00	0	
Total CLN548 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 CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	314.15220				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.18687				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.23755				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.01739				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.82579				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	123.21500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.26420				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.87199	10.19000	102.82272				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.39500	109.15346	8.39500	109.08031				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.27748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.05846				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.35543				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	99.84963				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.24907				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.62500	107.64963	8.62500	107.57554				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.24971				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.25036				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.15772				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.26832				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.62977				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.94252				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	100.27175				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	99.95830				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.33587				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.57170				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	99.94595				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	103.60322				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	101.24903				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	101.06185				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	101.10486				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	102.17690				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	103.01025				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.74000	143.08149	3.74000	115.37418				0.00	0	
Total CLN592 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 CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.01658				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.91053				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.01658				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.33906				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.88917				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.13810				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.10486				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.10486				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.08400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.51301				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.32370				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.22551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.40608				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.65118				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.06276				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.08303	9.32000	103.00609				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.52935				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.20809				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.26864				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.06065				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	99.94431				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.87250				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	98.39000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.62820				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.72339				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	99.94593				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.44951				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.44795				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.51222				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.76600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.51673				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.27000	104.48016	6.27000	104.42759				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.14560				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.79223				0.00	0	
Total CLN627 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 CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.75000	63.58717	11.75000	84.24874				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.17271				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.09500	101.60284	9.09500	101.52920				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.14496				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.12490				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.99949				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.26783				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.02901				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.06007				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.14431				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.23631				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.21942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.15722				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.57490				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.06040				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.08380				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.46451				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.08571				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.14431				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	99.95687				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.14431				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.11619				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.14431				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	102.41900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	101.29574				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.98696				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.76249				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.10600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.67500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	114.75100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	137.91100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.22755				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.06448				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.17267				0.00	0	
Total CLN667 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 CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.37367				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.91166				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	99.99987				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.15936				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.21269				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	144.06974	4.25785	117.03201				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	144.06974	4.25785	117.03277				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.16259				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.17117				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.06745				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.40477				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.16538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.16892				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.01999				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.04925				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.51967				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.25019				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.24997				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.09487				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.87944				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.09497				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.21297				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	83.93931				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.38395				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.58351				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	99.94847				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.22538				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.14850				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.74919				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.70644				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	84.51832				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	85.88173				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.17546				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.16713				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.06913				0.00	0	
Total CLN709 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 CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.02080				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	81.26838				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	101.06198				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.20711				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.07644				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.07644				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.07644				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.04187				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.05137				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.02140				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.34937				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	99.93734				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.07219				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.98689				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.98689				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.98689				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.00517				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.00517				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.00517				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.61899				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.67868				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.33092				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN734 On 11/09/2026 Spot Bond					0.00000	101.07242				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.27014				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	93.36953				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.18619				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.24097				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	107.16200				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	91.95484				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.14216				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.16749				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.38539				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.48081				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.45918				0.00	0	
Total CLN745 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 CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	99.92754				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	101.09492				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.46594				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.06751				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.83440				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.53456				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.77069				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.21518				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.17866				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.94561				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.41912				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.39790				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.63233				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		50,000,000,000	50,000,000,000	
Total CLN766 SPOT								10,000,000,000,000.00		50,000,000,000	50,000,000,000	
Total For CLN766								10,000,000,000,000.00		50,000,000,000	50,000,000,000	
CLN81 On 18/04/2028 Spot Bond			7.70000	105.10805	7.70000	105.04298				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.39000	110.67329	7.39000	110.60747				0.00	0	15,280,000,000
Total COJ05 SPOT										0.00	0	15,280,000,000
Total For COJ05										0.00	0	15,280,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ08 On 22/06/2026 Spot Bond			9.65500	108.92737	9.65500	108.84322				0.00	0	1,163,000,00
Total COJ08 SPOT										0.00	0	1,163,000,00
Total For COJ08										0.00	0	1,163,000,00
COJG0 On 09/06/2024 Spot Bond			6.38000	111.79011	6.38000	111.73258				0.00	0	54,720,000,00
Total COJG01 SPOT										0.00	0	54,720,000,00
Total For COJG01										0.00	0	54,720,000,00
COT01 On 03/04/2023 Spot Bond			7.09500	106.68190	7.09500	106.62094				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.45500	98.43162	11.45500	98.34178				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.04500	99.37111	10.04500	99.29132				0.00	0	75,000,000,00
Total COT03 SPOT										0.00	0	75,000,000,00
Total For COT03										0.00	0	75,000,000,00
CPV01 On 30/06/2029 Spot Bond			9.46000	9.46000	9.46000	107.13171				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.09491				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.99843				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.75612				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.52480				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.26173				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.07194				0.00	0	
Total DNG101 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 DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.98914				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.27677				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.52661				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.05915				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.70246				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.79500	8.79500	8.79500	107.35688				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.50084				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.06399				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.51000	104.96663	6.51000	104.91183				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	36.90987	100.00000	36.66667				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	36.90987	100.00000	36.66667				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.04000	106.21844	7.04000	106.15854				0.00	0	2,010,000,00
Total DV24 SPOT										0.00	0	2,010,000,00
Total For DV24										0.00	0	2,010,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	100.30904	9.69000	100.23169				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.30904	9.69000	100.23169				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.40000	93.90029	11.40000	93.81546				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.32181	10.10000	100.24127				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.32181	10.10000	100.24127				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	99.95811				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.72313				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	99.57167				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.62467				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.16860				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.52031				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.38512				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.32866				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2f On 31/05/2024 Spot Bond					0.00000	97.28023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.35149				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.35087				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	95.86138				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.37043				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.25300				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.07152				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.66500	106.61819	5.66500	106.56965				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.57000	112.35569	6.57000	112.29649				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.12000	109.64224	5.12000	109.58823				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.07000	94.87467	5.07000	94.82833				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	135.27476	2.25000	135.23921				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EL28 On 02/05/2028 Spot Bond			3.77000	147.49765	3.77000	147.44088			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			3.78200	133.66917	3.78200	133.61759		416,020,000,000.00		110,000,000	110,000,000
Total EL29 SPOT								416,020,000,000.00		110,000,000	110,000,000
Total For EL29								416,020,000,000.00		110,000,000	110,000,000
EL30 On 29/07/2030 Spot Bond			3.82500	129.35174	3.82500	129.30139		0.00		0	
Total EL30 SPOT								0.00		0	
Total For EL30								0.00		0	
EL31 On 02/06/2031 Spot Bond			4.76000	111.61330	4.76000	111.56129		0.00		0	
Total EL31 SPOT								0.00		0	
Total For EL31								0.00		0	
EL36 On 31/01/2036 Spot Bond			5.04000	96.99350	5.04000	96.94635		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	135.27476	2.25000	135.23921		0.00		0	
Total EL36/I2038 SPOT								0.00		0	
Total For EL36/I2038								0.00		0	
ELN001 On 06/06/2024 Spot Bond					0.00000	168.37096		0.00		0	
Total ELN001 SPOT								0.00		0	
Total For ELN001								0.00		0	
ELN002 On 07/06/2024 Spot Bond					0.00000	165.67825		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	128.07846		0.00		0	
Total ELN006 SPOT								0.00		0	
Total For ELN006								0.00		0	
ELN007 On 17/06/2025 Spot Bond					0.00000	127.03548		0.00		0	
Total ELN007 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 ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	125.21429				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	116.33059				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	117.67394				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	98.84106				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	112.66196				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	114.55958				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.11000	105.38778	9.11000	105.31128				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			10.81500	10.81500	10.81500	98.02787				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.16500	11.16500	11.16500	102.33681				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			9.19500	105.20816	9.19500	103.69932				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.19500	9.19500	9.19500	104.69996				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.29500	11.29500	11.29500	77.47475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.35000	10.35000	10.35000	103.07146				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.29500	11.29500	11.29500	97.09390				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	99.85340				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	101.14676				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	101.17998				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	101.12191				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	101.09182				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.25456				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	99.91045				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	99.95556				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.25792				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC4 On 12/03/2022 Spot Bond					0.00000	101.08168				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	99.90609				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	99.90320				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.63126				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.23402				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.43673				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.97753				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.15268				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.14587				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.16351				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.14722				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.15399				0.00	0	
Total ERSA25 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 ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.14374			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.14045			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.16075			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.92000	106.38022	5.92000	106.32963			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	100.95916	10.00000	100.87888			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.19500	101.90744	8.19500	101.84037		12,292,500,000,000.00	1,500,000,000	4,072,107,500	
Total ES26 SPOT								12,292,500,000,000.00	1,500,000,000	4,072,107,500	
Total For ES26								12,292,500,000,000.00	1,500,000,000	4,072,107,500	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.20600	7.85000	103.14089		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.03500	80.16762	11.06000	79.96075		4,414,000,000,000.00	400,000,000	7,395,697,000	
Total ES33 SPOT								4,414,000,000,000.00	400,000,000	7,395,697,000	
Total For ES33								4,414,000,000,000.00	400,000,000	7,395,697,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.41840	7.50000	103.35635		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			11.54500	79.14586	11.57000	78.91687		0.00	0	1,046,666,800	
Total ES42 SPOT								0.00	0	1,046,666,800	
Total For ES42								0.00	0	1,046,666,800	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.93062	8.50000	102.86041		0.00	0		
Total ES42/R214 SPOT								0.00	0		
Total For ES42/R214								0.00	0		
EXX04 On 13/06/2022 Spot Bond					0.00000	101.16913			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.08705				0.00	400,000,000	1,200,000,00
Total EXX05 SPOT										0.00	400,000,000	1,200,000,00
Total For EXX05										0.00	400,000,000	1,200,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.08553				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.15148				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.10373				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.16579				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.17318				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.45283				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.94052				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.05660				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.35349				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.37732				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB17 On 08/01/2022 Spot Bond					0.00000	101.97649				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	100.70631				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.34797				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.96734				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.00312				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.60702				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.48475				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.89500	107.35990	8.89500	107.28333				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.62288				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.17850				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.11000	103.11836	8.11000	103.05118				0.00	0	
Total FRB30 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 FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.31900	172.97198	1.31900	172.93940				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.74300	319.91536	1.74300	319.84409				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.60500	2.60500	2.60500	151.99450				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.62000	202.39575	3.62000	202.31994				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.03000	4.03000	4.03000	107.45741				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.96000	4.96000	4.96000	215.03015				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.31000	91.50950	5.31000	91.46284				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.30000	91.21954	5.30000	91.17331				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.23734	6.23734	6.23734	82.47929				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.31123	6.31123	6.31123	81.70572				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.92000	3.92000	3.92000	145.60029				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.54004				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.96900	172.50152	1.96900	172.45994				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.82900	171.88299	2.82900	171.82965				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.27508				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.16300				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	102.31563				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.95849				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.45671				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.71483				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.06067				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.18613				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	111.91001				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.33541				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.08307				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	109.97078				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.03437				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	102.03076				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.17629				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.17927				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.36880				0.00	0	
Total FRC299 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 FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.30051				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.53219				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	99.92859				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	100.39380				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	99.99992				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.47871				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	101.01239				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.16410				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	101.27746				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	100.29646				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	101.23329				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.46269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.14948				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.27726				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.30663				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.17672				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.82813				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	102.15376				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.80591				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	99.99989				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.31215				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.64019				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.43448				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(O)n 13/09/2021 Spot Bond					0.00000	102.51839				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(O)n 25/04/2023 Spot Bond					0.00000	102.99585				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(O)n 07/12/2023 Spot Bond					0.00000	101.68985				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(O)n 20/02/2024 Spot Bond					0.00000	100.62800				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(O)n 20/12/2024 Spot Bond					0.00000	101.51115				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(O)n 21/12/2027 Spot Bond					0.00000	101.05833				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(O)n 15/10/2022 Spot Bond					0.00000	100.68692				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(O)n 20/12/2025 Spot Bond					0.00000	101.37207				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(O)n 27/03/2024 Spot Bond					0.00000	101.55911				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(O)n 31/07/2023 Spot Bond					0.00000	100.52123				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(O)n 31/07/2023 Spot Bond					0.00000	100.49463				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(O)n 31/07/2022 Spot Bond					0.00000	100.44931				0.00	0	
Total FRC350 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	99.93618				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.91158				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.50221				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.92512				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.50297				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.49145				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.49759				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.36177				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.49589				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.47933				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.47327				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.88848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.26207				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	99.92497				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	99.92051				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.73261				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 26/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	99.93118				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 26/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC369 On 20/06/2026 Spot Bond					0.00000	102.99588				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.00487				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.57847				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.57586				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC374 On 20/06/2026 Spot Bond					0.00000	102.25830				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.60433				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.32736				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.32546				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.60900	2.60900	2.60900	171.99044				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.54900	2.54900	2.54900	172.03435				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.52900	2.52900	2.52900	172.04900				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.49000	101.24080	4.49000	101.19601				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.92000	108.91866	4.92000	108.86674				0.00	0	10,000,00
Total FRI38 SPOT										0.00	0	10,000,00
Total For FRI38										0.00	0	10,000,00
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.57770				0.00	76,000,000	38,000,00
Total FRJ022 SPOT										0.00	76,000,000	38,000,00
Total For FRJ022										0.00	76,000,000	38,000,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.04177				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.63725				0.00	25,755,000,000	8,585,000,00
Total FRJ22 SPOT										0.00	25,755,000,000	8,585,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FRJ22										0.00	25,755,000,000	8,585,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.40476				0.00	30,000,000	15,000,000
Total FRJ23 SPOT										0.00	30,000,000	15,000,000
Total For FRJ23										0.00	30,000,000	15,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.89203				0.00	200,000,000	100,000,000
Total FRJ24 SPOT										0.00	200,000,000	100,000,000
Total For FRJ24										0.00	200,000,000	100,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.96960				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.93604				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.80057				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.94163				0.00	0	0
Total FRJ28 SPOT										0.00	0	0
Total For FRJ28										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.06439				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.95781				0.00	0	0
Total FRJ31 SPOT										0.00	0	0
Total For FRJ31										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			4.48800	4.48800	4.48800	96.28334				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			4.89000	4.89000	4.89000	109.28702				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.02060				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.48280				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 FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.03000	107.39431	5.03000	107.34218				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.81000	218.25155	4.81000	218.14895				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.17000	105.49094	5.17000	105.43857				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	217.52085				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.47000	147.80567	3.47000	147.75234				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	127.58879	3.70500	127.54034				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.97000	108.22258	4.97000	108.17058				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.96000	215.13386	4.96000	215.03015				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.01000	214.10655	5.01000	214.00250				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.00000	120.35958	3.00000	150.03990				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.04000	213.49301	5.04000	213.38877				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			5.17000	105.49094	5.17000	105.43857				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.31000	194.34528	4.31000	194.26171				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.92000	95.95815	5.92000	95.90480				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.20000	195.60369	4.20000	195.52130				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.26000	194.91611	4.26000	194.83310				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.55000	203.38133	5.55000	203.27375				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.87000	96.56042	5.87000	96.50713				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.17000	5.17000	5.17000	105.43857				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.15000	105.76037	5.15000	105.70802				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.07000	197.10297	4.07000	197.02204				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.32000	207.86805	5.32000	207.76189				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.20000	195.60369	4.20000	195.52130				0.00	0	
Total FRS142 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 FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.20000	195.60369	4.20000	195.52130				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.60100	202.62277	3.60100	202.54720				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.77000	146.36988	3.77000	146.31355				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.66900	172.71834	1.66900	172.68089				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.55000	191.63184	4.55000	191.54576				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.59000	191.18385	4.59000	191.09735				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.74000	146.51271	3.74000	146.45668				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.06500	197.16092	4.06500	197.08002				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.60000	4.60000	4.60000	190.98545				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	16.63267				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	6.04649				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.62893				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.69171				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.09532				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.01325				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	178.88117				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	202.85912				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	147.37591				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	185.32596				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	32.89634				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.30880				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.35350				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 12/08/2025 Spot Bond					0.00000	100.23964				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.01424				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.69425				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.13490				0.00	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	
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	
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	
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	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.91176				0.00	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	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	101.49090				0.00	0	
Total FRS222 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 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	101.05833				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	100.75219				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 14/08/2027 Spot Bond					0.00000	100.18380				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	102.62438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	106.33742				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	119.31539				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.78315				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	102.07713				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	77.36260				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.99831				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	114.06295				0.00	150,000,000	75,000,000
Total FRS244 SPOT										0.00	150,000,000	75,000,000
Total For FRS244										0.00	150,000,000	75,000,000
FRS244 On 20/12/2021 Spot Bond					0.00000	100.69215				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.98979				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.36177				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.36253				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	101.07511				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.36025				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	101.19267				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	112.50024				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25(On 24/03/2022 Spot Bond					0.00000	102.05839				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	101.50103				0.00	0	
Total FRS260 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 FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	99.92624				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					0.00000	0.00000				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.05868				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	112.58218				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.06663				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	110.31864				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.50120				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	105.40384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.64625				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.12395				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.83500	1.83500	1.83500	319.21627				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.57500	321.06173	1.57500	320.99463				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.57500	1.57500	1.57500	320.99463				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.90900	173.27005	0.90900	173.24320				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.90900	173.27005	0.90900	173.24320				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.35693				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.87000	100.82760	4.87000	100.77994				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.33000	72.10961	4.33000	110.49665				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	150.58124				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			3.17000	3.17000	3.17000	149.20773				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.63500	2.63500	2.63500	313.82230				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.04000	5.04000	5.04000	103.81223				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.26000	115.48341	6.26000	115.42507			68,860,000,000.00		11,000,000	5,500,00
Total FRX24 SPOT									68,860,000,000.00		11,000,000	5,500,00
Total For FRX24									68,860,000,000.00		11,000,000	5,500,00
FRX25 On 26/07/2025 Spot Bond			6.49500	111.98491	6.49500	111.92657				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.08500	114.07430	7.08500	114.00921				0.00	0	250,000,00
Total FRX26 SPOT										0.00	0	250,000,00
Total For FRX26										0.00	0	250,000,00
FRX27 On 07/03/2027 Spot Bond			7.22500	118.17564	7.22500	118.10728				0.00	0	200,000,00
Total FRX27 SPOT										0.00	0	200,000,00
Total For FRX27										0.00	0	200,000,00
FRX28 On 26/07/2028 Spot Bond			7.70500	113.69466	7.70500	113.62461				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.49000	108.25206	8.49000	108.17871				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.78500	104.76269	8.78500	104.68929				0.00	0	30,000,00
Total FRX31 SPOT										0.00	0	30,000,00
Total For FRX31										0.00	0	30,000,00
FRX32 On 31/03/2032 Spot Bond			8.97500	114.77018	8.97500	114.68763				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.36500	82.27704	10.36500	82.20891				0.00	0	
Total FRX45 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 FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.01661				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.37587				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.09773				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.09297				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.09618				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.09713				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.97568				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.22371				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.07293				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.08448				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.02617				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.02960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.04127				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.63000	113.61946	3.63000	113.57682				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.91277				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.13705				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.71613				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.11000	111.68861	6.11000	111.63352			2,444,000,000,000.00	400,000,000	400,000,000	400,000,000
Total GRT17 SPOT									2,444,000,000,000.00	400,000,000	400,000,000	400,000,000
Total For GRT17									2,444,000,000,000.00	400,000,000	400,000,000	400,000,000
GRT19 On 14/03/2022 Spot Bond					0.00000	101.50397				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.53958				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.29500	112.18883	6.29500	112.13185				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.64572				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.57610				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT24 ¹ On 09/03/2023 Spot Bond					0.00000	100.22056				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 ¹ On 09/03/2025 Spot Bond					0.00000	101.45499				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 ¹ On 09/03/2028 Spot Bond					0.00000	102.01144				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.73356				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	101.02939				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.75210				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.61246				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.96112				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.19430				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.99594				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.18003				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.37824				0.00	0	
Total GRT36 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 GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.85332				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.37334				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.18421				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.34143				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.10224				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.06450				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.53109				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.57412				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.58798				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.12842				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.61474				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.06266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.75844				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.30192				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.32084				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	99.94973				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.37422				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.40486				0.00	180,000,000	60,000,000
Total HILB09 SPOT										0.00	180,000,000	60,000,000
Total For HILB09										0.00	180,000,000	60,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	100.81373				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.33274				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.20534				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.21968				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.91186				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF12 On 31/03/2024 Spot Bond					0.00000	100.85640				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.84063				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.17500	316.99127	2.17500	316.90959				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.52500	2.52500	2.52500	322.60588				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.83000	103.20164	9.83000	103.12049		294,900,000,000,000.00		30,000,000,000	10,000,000,00	
Total HWAY30 SPOT								14,900,000,000,000.00		30,000,000,000	10,000,000,00	
Total For HWAY30								14,900,000,000,000.00		30,000,000,000	10,000,000,00	
HWAY3 On 28/02/2033 Spot Bond			4.82000	77.50318	4.82000	100.67855				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.03000	88.63102	11.03000	88.55348				0.00	0	4,582,516,20
Total HWAY34 SPOT										0.00	0	4,582,516,20
Total For HWAY34										0.00	0	4,582,516,20
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.88472	100.00000	9.81960				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.12500	87.61793	11.12500	87.54064				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.88330	100.00000	9.81819				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	100.81391				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	100.57502				0.00	0	
Total HWF12 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 HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.96075				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.27000	153.71625	2.32000	153.42331			64,259,954,500,000.00	28,308,350,000	472,634,266,60	
Total I2025 SPOT									4,259,954,500,000.00	28,308,350,000	472,634,266,60	
Total For I2025									4,259,954,500,000.00	28,308,350,000	472,634,266,60	
I2029 On 31/03/2029 Spot Bond			3.15500	114.17453	3.16000	114.09658			16,145,286,575,000.00	5,117,365,000	211,874,574,60	
Total I2029 SPOT									16,145,286,575,000.00	5,117,365,000	211,874,574,60	
Total For I2029									16,145,286,575,000.00	5,117,365,000	211,874,574,60	
I2033 On 28/02/2033 Spot Bond			3.97000	106.64970	3.99000	106.39289			84,348,879,724,000.00	21,246,569,200	236,124,325,90	
Total I2033 SPOT									4,348,879,724,000.00	21,246,569,200	236,124,325,90	
Total For I2033									4,348,879,724,000.00	21,246,569,200	236,124,325,90	
I2038 On 31/01/2038 Spot Bond			4.27000	118.47104	4.27000	118.42072			76,790,120,596,000.00	17,983,634,800	383,114,025,20	
Total I2038 SPOT									6,790,120,596,000.00	17,983,634,800	383,114,025,20	
Total For I2038									6,790,120,596,000.00	17,983,634,800	383,114,025,20	
I2046 On 31/03/2046 Spot Bond			4.31000	107.64092	4.31000	107.59463			64,703,062,996,000.00	15,012,311,600	420,931,575,10	
Total I2046 SPOT									4,703,062,996,000.00	15,012,311,600	420,931,575,10	
Total For I2046									4,703,062,996,000.00	15,012,311,600	420,931,575,10	
I2050 On 31/12/2050 Spot Bond			4.30000	109.16205	4.30000	109.11541			140,650,967,820,000.00	32,709,527,400	320,315,277,60	
Total I2050 SPOT									10,650,967,820,000.00	32,709,527,400	320,315,277,60	
Total For I2050									10,650,967,820,000.00	32,709,527,400	320,315,277,60	
IBL101 On 24/05/2022 Spot Bond			5.97500	5.97500	5.97500	104.54333			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	100.47572			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.29500	316.18506	2.29500	316.10049			0.00	0		
Total IBL109 SPOT									0.00	0		
Total For IBL109									0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.13026			0.00	0		
Total IBL114 SPOT									0.00	0		
Total For IBL114									0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.05722			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.34911				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.15831				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.65887				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.03570				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.63819				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.22950				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.12221				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.69314				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.06054				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.05682				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.26221				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	100.20058				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.09383				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.09333				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.03073				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.84259				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.02283				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.02389				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.60486				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.10652				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.51271				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.46512				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.48014				0.00	0	
Total IBL157 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 IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.23928				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.29054				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.18640				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.61413				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.63566				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.12309				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.12746				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.53702				0.00	500,000,000	250,000,000
Total IBL177 SPOT										0.00	500,000,000	250,000,000
Total For IBL177										0.00	500,000,000	250,000,000
IBL178 On 19/07/2026 Spot Bond					0.00000	100.55554				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.17663				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.10356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
Total IBL181 SPOT										0.00	0	50,000,000.00
Total For IBL181										0.00	0	50,000,000.00
IBL182 On 25/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	60,000,000.00
Total IBL182 SPOT										0.00	0	60,000,000.00
Total For IBL182										0.00	0	60,000,000.00
IBL36 On 31/01/2022 Spot Bond			0.98900	0.98900	0.98900	173.18384				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.62000	108.49980	6.62000	108.44220				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.25900	173.01554	1.25900	172.98378				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.05000	108.53262	5.05000	108.48850				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.16089				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.20994				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.09500	106.58767	8.09500	106.51874				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.71500	112.33267	9.71500	112.57135				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.21269				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			8.81500	110.72858	8.81500	110.65032				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.62395				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.21127				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.14251				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.75645				0.00	400,000,000	200,000,000
Total IDCG16 SPOT										0.00	400,000,000	200,000,000
Total For IDCG16										0.00	400,000,000	200,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.25907				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.02100				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.69820				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.97103				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.62355				0.00	0	500,000,000
Total IDCG22 SPOT										0.00	0	500,000,000
Total For IDCG22										0.00	0	500,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.55104				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.08092				0.00	0	
Total IDCP07 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 IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.54500	105.26738	7.54500	105.20350				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	100.95211				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.76407				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.62553				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.75755				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.36817				0.00	400,000,000	200,000,00
Total INLV07 SPOT										0.00	400,000,000	200,000,00
Total For INLV07										0.00	400,000,000	200,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	102.48940				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.66880				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.09789				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.98897				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.00698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.86223				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.35532				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.33554				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.64844				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.25852				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.26290				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.92603				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.41771				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.87638				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.11200				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.19715				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.10191				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	100.21227	2.75000	100.18987				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.96000	187.09661	4.96000	187.00642				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.06318				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.42625				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.40900	3.40900	3.40900	171.40717				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.58788				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.99000	105.29353	7.99000	105.22487				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	100.74835				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.99500	7.99500	7.99500	104.28551				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.54722				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.85900	172.58096	1.85900	172.54090				0.00	0	
Total IV045 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 IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.42829				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.00524				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.86000	188.19125	4.86000	188.10206				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.47500	103.59894	6.47500	103.54477				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.21345				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.20076				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.22263				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	99.95339				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.40759				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.90229				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.67212				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.37284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.96692				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.37366				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.34896				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.49603				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	101.34279				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.11736				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.94779				0.00	0	2,362,000,00
Total IVC165 SPOT										0.00	0	2,362,000,00
Total For IVC165										0.00	0	2,362,000,00
IVC176 On 05/06/2023 Spot Bond					0.00000	99.85746				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.96686				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC178 On 09/07/2023 Spot Bond					0.00000	100.81388				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.22634				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.22300				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.07771				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.39945	7.40000	101.33908				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.05070				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	99.90417				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.15998				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	101.09788				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.58068	7.23000	100.52246				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.83470				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.26207				0.00	0	
Total IVC198 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 IVC198									0.00	0	
IVC199 On 26/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,00
Total IVC199 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,00
Total For IVC199									10,000,000,000,000.00	20,000,000,000	20,000,000,00
IVC200 On 31/08/2022 Spot Bond			7.45000	99.91084	7.45000	99.64383			0.00	0	
Total IVC200 SPOT									0.00	0	
Total For IVC200									0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000			0.00	0	
Total IVZ056 SPOT									0.00	0	
Total For IVZ056									0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.90147			0.00	0	
Total IVZ057 SPOT									0.00	0	
Total For IVZ057									0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.82496			0.00	0	
Total IVZ058 SPOT									0.00	0	
Total For IVZ058									0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.74858			0.00	0	
Total IVZ059 SPOT									0.00	0	
Total For IVZ059									0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.66415			0.00	0	
Total IVZ060 SPOT									0.00	0	
Total For IVZ060									0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.60839			0.00	0	
Total IVZ061 SPOT									0.00	0	
Total For IVZ061									0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.50818			0.00	0	
Total IVZ062 SPOT									0.00	0	
Total For IVZ062									0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.34487			0.00	0	
Total IVZ063 SPOT									0.00	0	
Total For IVZ063									0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.26638			0.00	0	
Total IVZ064 SPOT									0.00	0	
Total For IVZ064									0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.18802			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.10978				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.15000	4.15000	4.15000	98.95367				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										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	101.28672				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.96000	104.14468	5.96000	104.09417				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.65512				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.19277				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.58208				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.30469				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.49818				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	101.07435				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.82306				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.46820				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.38520				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.63500	127.33771	8.63500	127.24999				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	100.11918				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	97.88965				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.94000	104.70530	6.94000	104.64677				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.88230				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.96000	107.51631	8.96000	107.43910				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.82589				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.92000	96.89470	11.92000	96.80328				0.00	0	
Total LBK28 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 LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.01000	101.73223	10.01000	101.65081				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.44472				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	94.50965				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.27017				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.87388				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	96.06843				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.65502				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.25773				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.62900				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.47000	107.99688	6.47000	107.94053				0.00	0	5,000,00
Total LGL06 SPOT										0.00	0	5,000,00
Total For LGL06										0.00	0	5,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.92862				0.00	0	11,817,90
Total LGL07 SPOT										0.00	0	11,817,90
Total For LGL07										0.00	0	11,817,90
LGL08 On 28/02/2023 Spot Bond					0.00000	100.73003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.58206				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.14087				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.34643				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.41291				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.74337				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.10278				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.10561				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.31576				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.11362				0.00	0	1,100,000,00
Total MBF065 SPOT										0.00	0	1,100,000,00
Total For MBF065										0.00	0	1,100,000,00
MBF06 On 16/09/2021 Spot Bond					0.00000	100.89923				0.00	0	2,450,000,00
Total MBF066 SPOT										0.00	0	2,450,000,00
Total For MBF066										0.00	0	2,450,000,00
MBF06 On 17/11/2021 Spot Bond					0.00000	100.12147				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06! On 17/11/2023 Spot Bond					0.00000	100.13095				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06! On 28/05/2022 Spot Bond					0.00000	99.96639				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07! On 28/05/2024 Spot Bond					0.00000	99.96401				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03! On 02/11/2022 Spot Bond					0.00000	100.99664				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04! On 23/02/2023 Spot Bond					0.00000	100.05488				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04! On 27/07/2023 Spot Bond					0.00000	100.42735				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04! On 27/09/2021 Spot Bond					0.00000	100.83077				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04! On 27/09/2023 Spot Bond					0.00000	101.20202				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04! On 26/02/2022 Spot Bond					0.00000	100.24130				0.00	1,200,000,000	31,536,000,000
Total MBP046 SPOT										0.00	1,200,000,000	31,536,000,000
Total For MBP046										0.00	1,200,000,000	31,536,000,000
MBP04! On 26/02/2024 Spot Bond					0.00000	100.01217				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04! On 27/03/2022 Spot Bond					0.00000	100.79267				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04! On 27/03/2024 Spot Bond					0.00000	100.80904				0.00	0	
Total MBP049 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 MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.36983				0.00	2,900,000,000	11,100,000,000
Total MBP050 SPOT										0.00	2,900,000,000	11,100,000,000
Total For MBP050										0.00	2,900,000,000	11,100,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	101.27937				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.78124				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.54500	7.54500	7.54500	113.10124				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.81000	105.13227	5.81000	105.08320				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.94852				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.05703				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.25809				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.19500	106.65017	8.19500	106.57998				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.23877				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.44500	100.86939	8.44500	100.81037				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.40083				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.54198				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.02682				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.26268				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.08667				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.24878				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.25794				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.79897				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.08504				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.16510				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.20217				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.04748				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN21 On 29/06/2023 Spot Bond					0.00000	102.14485				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.49993				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.14000	101.18133	8.14000	101.11554				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.53914				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.05893				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.55520				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.99134				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.77429				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.06224				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.06223				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.06655				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.06649				0.00	0	
Total MWAR06 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 MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.53309				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.07646				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.38717				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.05060				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.93559				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.20434				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.43270				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.64262				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.21000	104.66985	6.21000	104.61768				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.56000	107.00451	6.56000	106.94821				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.07500	106.40854	9.07500	106.33159				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.57464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.51938				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.40436				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.65899				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.44549				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.41339				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.12500	112.73497	6.12500	112.67953				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.42500	101.89610	5.42500	101.85178			2,387,000,000,000.00	440,000,000	110,000,000	
Total NBK15A SPOT									2,387,000,000,000.00	440,000,000	110,000,000	
Total For NBK15A									2,387,000,000,000.00	440,000,000	110,000,000	
NBK16 On 12/02/2025 Spot Bond			6.41000	109.70442	6.41000	109.64801			0.00	0		
Total NBK16A SPOT									0.00	0		
Total For NBK16A									0.00	0		
NBK17 On 22/04/2026 Spot Bond			7.66500	112.30515	7.66500	112.23592			0.00	0		
Total NBK17A SPOT									0.00	0		
Total For NBK17A									0.00	0		
NBK19 On 01/06/2022 Spot Bond			5.95500	105.03141	5.95500	104.98089			0.00	0		
Total NBK19A SPOT									0.00	0		
Total For NBK19A									0.00	0		
NBK20 On 01/06/2026 Spot Bond			6.98000	116.00284	6.98000	115.93762			0.00	0		
Total NBK20A SPOT									0.00	0		
Total For NBK20A									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK21/ On 21/07/2027 Spot Bond			8.01000	113.25358	8.01000	113.18109				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.05000	108.67156	5.05000	108.62738				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.68000	117.48839	6.68000	117.42548				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			7.72000	118.68197	7.72000	118.60871				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	100.23619				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.53500	5.53500	5.53500	107.44012				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.57441				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	36.25202	100.00000	36.01316				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.28146				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.90000	115.91445	7.90000	115.84126				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.49000	108.89996	5.49000	108.85189				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.09000	114.79788	7.09000	114.73270				0.00	0	
Total NBK29A 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 NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.91000	108.63222	5.91000	108.58066				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.54000	110.76334	5.54000	110.71401				0.00	0	200,000,00
Total NBK31A SPOT										0.00	0	200,000,00
Total For NBK31A										0.00	0	200,000,00
NBK31 On 17/02/2023 Spot Bond					0.00000	101.57459				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.03966				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.12434				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.87000	9.87000	9.87000	74.20254				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.40070				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.51874				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.79224				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	100.90060				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.10953				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.49035				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.25599				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.84154				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.20728				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.27499				0.00	4,600,000,000	2,300,000,000
Total NBK51B SPOT										0.00	4,600,000,000	2,300,000,000
Total For NBK51B										0.00	4,600,000,000	2,300,000,000
NBK52I On 21/02/2024 Spot Bond					0.00000	100.51834				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.64098				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.74774				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.45047				0.00	0	40,000,000
Total NBKB55 SPOT										0.00	0	40,000,000
Total For NBKB55										0.00	0	40,000,000
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.35153				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.44290				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.77525				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.16665				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.41913				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.06502				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.53306				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.62846				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.05817				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			9.04000	108.33591	9.04000	108.25785				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.04902				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.07500	107.80032	9.07500	107.72235				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.05817				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.07268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.09096				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.08116				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.08116				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	100.91697				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.56450				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.01665				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.80714				0.00	416,000,000	208,000,000
Total NGL02 SPOT										0.00	416,000,000	208,000,000
Total For NGL02										0.00	416,000,000	208,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.12715				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.32900				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.60170				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.02508				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL07 On 09/04/2024 Spot Bond					0.00000	102.15363				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.18300				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.16938				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.38292				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.11528				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.63875				0.00	0	200,000,00
Total NGT103 SPOT										0.00	0	200,000,00
Total For NGT103										0.00	0	200,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.36457				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.64088				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.51408				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.10488				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.26346				0.00	0	100,000,00
Total NGT108 SPOT										0.00	0	100,000,00
Total For NGT108										0.00	0	100,000,00
NGT1G On 16/06/2026 Spot Bond					0.00000	101.56617				0.00	0	
Total NGT1G 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 NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.30654				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.88674				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.57989				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	102.57903				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.23168				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.42523				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.35272				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.11168				0.00	1,500,000,000	1,500,000,000
Total NHM018 SPOT										0.00	1,500,000,000	1,500,000,000
Total For NHM018										0.00	1,500,000,000	1,500,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	100.22449				0.00	0	10,000,000
Total NHM019 SPOT										0.00	0	10,000,000
Total For NHM019										0.00	0	10,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	100.03803				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	214.00250				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.57000	3.57000	3.57000	202.91863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.07500	3.07500	3.07500	149.67209				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.45500	3.45500	3.45500	111.79493				0.00	0	784,510,00
Total NI29 SPOT										0.00	0	784,510,00
Total For NI29										0.00	0	784,510,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.02000	5.02000	5.02000	107.47971				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.18000	3.18000	3.18000	149.15894				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	199.79213	3.45000	199.72005				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.98000	2.98000	2.98000	150.13815				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.21500	3.21500	3.21500	207.22820				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.36000	205.52807	3.36000	205.45540				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.13500	105.96297	5.13500	105.91065				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.58879				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN016 On 20/03/2024 Spot Bond					0.00000	101.16108				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.49053				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.84274				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.25268				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.29129				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.57894				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.06149				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.46214				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.70814				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.15589				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.86823				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.06325				0.00	0	
Total NN04 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 NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.43539				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	146.52052				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.25932				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	146.30849				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	141.46352				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.13636				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	125.35111				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.75854				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	101.47600				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	98.90143				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.77180				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.19706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.81365				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	103.13426				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.83053				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.49436				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.12491				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	104.37971				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	124.63000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	120.85000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	126.68000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	125.23000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	124.44743				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 01/08/2022 Spot Bond					0.00000	110.93842				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.12378				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	92.89093				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	110.58210				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	110.93842				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	110.56748				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	99.93327				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	100.92754				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.80005				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.11449				0.00	0	
Total NNF04 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 NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.48032				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.48032				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	95.19588				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	101.41288				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	101.38671				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	100.36763				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	101.32192				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.28135				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04 On 08/11/2021 Spot Bond					0.00000	100.26579				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05 On 12/11/2021 Spot Bond					0.00000	100.20637				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05 On 18/11/2021 Spot Bond					0.00000	100.11774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	100.09335				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 23/11/2021 Spot Bond					0.00000	100.05173				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	109.07137				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	131.10610				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	84.50853				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.06162				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.06179				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.05602				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.04584				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.69133				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.06614				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.06335				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.05067				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.73872				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.05228				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.63000	110.25909	6.63000	110.20048				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.45500	200.73965	2.45500	200.68334			908,350,000,000.00	370,000,000	370,000,000	
Total NRA023 SPOT									908,350,000,000.00	370,000,000	370,000,000	
Total For NRA023									908,350,000,000.00	370,000,000	370,000,000	
NRA02 On 30/11/2028 Spot Bond			9.38000	117.86789	9.38000	117.77936			0.00	0	240,000,000	
Total NRA028 SPOT									0.00	0	240,000,000	
Total For NRA028									0.00	0	240,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.23167	100.00000	15.13076			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	101.28428				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.18970				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.13976				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.04180				0.00	0	
Total NTC26 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 NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.03320				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.04728				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	101.00000				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.19151				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.53086				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	101.01250				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.78038				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.80000	107.02323	5.80000	106.97336				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.29700	116.14600	7.29700	116.07816				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			6.02500	109.84713	6.02500	109.79399				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.62000	117.97052	7.62000	117.89862				0.00	0	690,000,00

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 OML10 SPOT									0.00	0	690,000,00
Total For OML10									0.00	0	690,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.03798			0.00	0	
Total OML11 SPOT									0.00	0	
Total For OML11									0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.62951			0.00	0	
Total OML12 SPOT									0.00	0	
Total For OML12									0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.45804			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.45125			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.69651			0.00	0	
Total PEP03 SPOT									0.00	0	
Total For PEP03									0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.37564			0.00	0	
Total PEP04 SPOT									0.00	0	
Total For PEP04									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.95747			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.74163			0.00	0	
Total PMM53 SPOT									0.00	0	
Total For PMM53									0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.95907			0.00	0	
Total PMM55 SPOT									0.00	0	
Total For PMM55									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.10559			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.11876			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	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
PRE2C On 20/02/2022 Spot Bond					0.00000	100.12064				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.12252				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.30500	115.83958	7.29500	115.81860			521,343,809,211,000.00	1,714,078,550,200	2,974,108,618,400	
Total R186 SPOT									21,343,809,211,000.00	714,078,550,200	374,108,618,400	
Total For R186									21,343,809,211,000.00	714,078,550,200	374,108,618,400	
R197 On 07/12/2023 Spot Bond			1.22500	323.46683	1.22500	323.40844			137,679,955,000.00	112,391,800	38,751,119,400	
Total R197 SPOT									137,679,955,000.00	112,391,800	38,751,119,400	
Total For R197									137,679,955,000.00	112,391,800	38,751,119,400	
R202 On 07/12/2033 Spot Bond			4.01000	235.82664	4.01000	235.73095			51,111,021,306,000.00	12,745,890,600	189,862,755,200	
Total R202 SPOT									51,111,021,306,000.00	12,745,890,600	189,862,755,200	
Total For R202									51,111,021,306,000.00	12,745,890,600	189,862,755,200	
R2023 On 28/02/2023 Spot Bond			4.93500	104.00861	4.96000	103.93033			747,828,289,203,500.00	354,169,866,100	936,717,406,600	
Total R2023 SPOT									17,828,289,203,500.00	354,169,866,100	936,717,406,600	
Total For R2023									17,828,289,203,500.00	354,169,866,100	936,717,406,600	
R2030 On 31/01/2030 Spot Bond			8.83500	95.75390	8.85000	95.60141			481,734,709,760,000.00	846,829,056,000	1,586,319,157,800	
Total R2030 SPOT									11,734,709,760,000.00	846,829,056,000	586,319,157,800	
Total For R2030									11,734,709,760,000.00	846,829,056,000	586,319,157,800	
R2032 On 31/03/2032 Spot Bond			9.53000	94.99501	9.54500	94.82955			747,876,288,888,000.00	288,339,589,600	1,650,095,992,900	
Total R2032 SPOT									17,876,288,888,000.00	288,339,589,600	550,095,992,900	
Total For R2032									17,876,288,888,000.00	288,339,589,600	550,095,992,900	
R2035 On 28/02/2035 Spot Bond			10.09500	91.08813	10.11500	90.87883			313,893,150,423,000.00	922,624,383,400	815,980,089,800	
Total R2035 SPOT									13,893,150,423,000.00	922,624,383,400	315,980,089,800	
Total For R2035									13,893,150,423,000.00	922,624,383,400	315,980,089,800	
R2037 On 31/01/2037 Spot Bond			10.33500	86.67782	10.35500	86.47025			335,010,335,000,000.00	1,000,001,000,000	1,526,589,253,500	
Total R2037 SPOT									15,010,335,000,000.00	000,001,000,000	526,589,253,500	
Total For R2037									15,010,335,000,000.00	000,001,000,000	526,589,253,500	
R2040 On 31/01/2040 Spot Bond			10.45000	88.96804	10.47500	88.71065			373,096,980,000,000.00	322,784,400,000	796,978,265,700	
Total R2040 SPOT									13,096,980,000,000.00	322,784,400,000	796,978,265,700	
Total For R2040									13,096,980,000,000.00	322,784,400,000	796,978,265,700	
R2044 On 31/01/2044 Spot Bond			10.51000	85.63721	10.53500	85.37895			849,675,769,000,000.00	556,581,900,000	1,746,372,420,500	
Total R2044 SPOT									19,675,769,000,000.00	556,581,900,000	746,372,420,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For R2044									19,675,769,000,000.00	556,581,900,000	746,372,420,50
R2048 On 28/02/2048 Spot Bond			10.44000	84.88017	10.46000	84.65479			564,597,388,000,000.00	1,682,432,700,000	1,473,596,276,80
Total R2048 SPOT									14,597,388,000,000.00	682,432,700,000	473,596,276,80
Total For R2048									14,597,388,000,000.00	682,432,700,000	473,596,276,80
R209 On 31/03/2036 Spot Bond			10.08500	73.61289	10.11000	73.40524			830,484,700,000,000.00	379,820,000,000	732,191,453,70
Total R209 SPOT									10,484,700,000,000.00	379,820,000,000	732,191,453,70
Total For R209									10,484,700,000,000.00	379,820,000,000	732,191,453,70
R210 On 31/03/2028 Spot Bond			2.86000	211.70928	2.86000	211.64296			212,901,566,020,000.00	74,441,107,000	97,891,987,00
Total R210 SPOT									12,901,566,020,000.00	74,441,107,000	97,891,987,00
Total For R210									12,901,566,020,000.00	74,441,107,000	97,891,987,00
R212 On 31/01/2022 Spot Bond			0.65900	173.45232	0.65900	173.42897			11,203,000,000,000.00	17,000,000,000	137,800,000,00
Total R212 SPOT									11,203,000,000,000.00	17,000,000,000	137,800,000,00
Total For R212									11,203,000,000,000.00	17,000,000,000	137,800,000,00
R213 On 28/02/2031 Spot Bond			9.19500	86.26922	9.21500	86.09250			999,881,691,962,500.00	326,251,407,500	548,664,414,30
Total R213 SPOT									19,881,691,962,500.00	326,251,407,500	548,664,414,30
Total For R213									19,881,691,962,500.00	326,251,407,500	548,664,414,30
R214 On 28/02/2041 Spot Bond			10.47500	67.21627	10.50000	67.00874			082,168,125,000,000.00	198,775,000,000	389,273,575,00
Total R214 SPOT									12,168,125,000,000.00	198,775,000,000	389,273,575,00
Total For R214									12,168,125,000,000.00	198,775,000,000	389,273,575,00
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.96103			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.91470			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.90725			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.10190			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.58412			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.06231			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.22536				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.49998				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.04950				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.10249				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.96196				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.00694				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.87983				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.34287				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.60779				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	98.94069				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.51209				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED13 On 13/05/2026 Spot Bond					0.00000	100.27916				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	101.11726				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.36276				0.00	200,000,000	100,000,000
Total RED151 SPOT										0.00	200,000,000	100,000,000
Total For RED151										0.00	200,000,000	100,000,000
RED16 On 07/12/2021 Spot Bond					0.00000	102.04364				0.00	800,000,000	400,000,000
Total RED161 SPOT										0.00	800,000,000	400,000,000
Total For RED161										0.00	800,000,000	400,000,000
RED40 On 29/01/2024 Spot Bond					0.00000	100.73884				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.93279				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.29977				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.10051				0.00	440,000,000	440,000,000
Total RED704 SPOT										0.00	440,000,000	440,000,000
Total For RED704										0.00	440,000,000	440,000,000
RED70 On 17/04/2023 Spot Bond					0.00000	101.24268				0.00	785,000,000	785,000,000
Total RED705 SPOT										0.00	785,000,000	785,000,000
Total For RED705										0.00	785,000,000	785,000,000
RES35 On 25/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.72508				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.99530				0.00	0	
Total RES41 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.58878				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.58481				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.26383				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			6.64000	108.06323	6.64000	108.00538				0.00	0	9,290,000,00
Total RW23 SPOT										0.00	0	9,290,000,00
Total For RW23										0.00	0	9,290,000,00
RW28 On 10/12/2028 Spot Bond			11.26500	97.25608	11.26500	97.16875				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.51500	102.77704	10.51500	102.69075				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.03799				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.54000	102.40712	9.54000	102.32892				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.12000	107.58122	5.12000	107.53689				0.00	0	40,000,00
Total SBK23 SPOT										0.00	0	40,000,00
Total For SBK23										0.00	0	40,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.36668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.38492				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.09500	114.55734	7.09500	114.49225				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.01433				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.02500	109.57310	6.02500	109.52008				0.00	0	10,000,00
Total SBS27 SPOT										0.00	0	10,000,00
Total For SBS27										0.00	0	10,000,00
SBS3 On 25/05/2026 Spot Bond			7.12000	106.42197	7.12000	106.36128				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.53500	112.48365	7.53500	112.41547				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.28500	114.94742	6.28500	114.88945				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.49000	108.62673	6.49000	108.57019				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.37500	108.77705	8.37500	108.70432				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.03500	103.40833	4.03500	103.37435				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.22500	108.43442	5.22500	108.38884		156,750,000,000.00		0.00	30,000,000	15,000,00
Total SBS41 SPOT								156,750,000,000.00		0.00	30,000,000	15,000,00
Total For SBS41								156,750,000,000.00		0.00	30,000,000	15,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			6.87500	116.69702	6.87500	116.63273				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.65000	118.63303	7.65000	118.56045				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.37500	107.73819	5.37500	107.69162				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.21407				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.74306				0.00	3,020,000,000	1,510,000,000
Total SBS49 SPOT										0.00	3,020,000,000	1,510,000,000
Total For SBS49										0.00	3,020,000,000	1,510,000,000
SBS50 On 31/01/2022 Spot Bond			4.45500	102.79531	4.45500	102.75838				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.96000	5.96000	5.96000	109.21035				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.01597				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.27527				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.72221				0.00	0	4,270,000,000
Total SBS55 SPOT										0.00	0	4,270,000,000
Total For SBS55										0.00	0	4,270,000,000
SBS56 On 12/06/2022 Spot Bond			4.84500	105.04031	4.84500	104.99911				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.64887				0.00	400,000,000	200,000,000
Total SBS57 SPOT										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS57										0.00	400,000,000	200,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	104.01847				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.05954				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.90061				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.94177				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.52369				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.74601				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.05288				0.00	0	110,000,000
Total SBS66 SPOT										0.00	0	110,000,000
Total For SBS66										0.00	0	110,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.80126				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.30461				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.91615				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.65300	320.52885	1.65300	320.45981				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.96000	4.96000	4.96000	215.03015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.10568				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.10926				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.61326				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.66475				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.83185				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.89638				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,00
Total SBT105 SPOT										0.00	0	5,000,00
Total For SBT105										0.00	0	5,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.85893				0.00	27,000,000	13,500,00
Total SBT201 SPOT										0.00	27,000,000	13,500,00
Total For SBT201										0.00	27,000,000	13,500,00
SBT202 On 03/12/2023 Spot Bond					0.00000	99.99452				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.06000	109.33120	7.06000	109.26904				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.19762				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT206 On 31/01/2025 Spot Bond					0.00000	101.79018				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	108.02621				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.86021				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.96699				0.00	0	5,000,00
Total SBT209 SPOT										0.00	0	5,000,00
Total For SBT209										0.00	0	5,000,00
SGI006 On 11/07/2022 Spot Bond					0.00000	100.17690				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.16199				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.16767				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.23500	105.76722	8.23500	101.21340				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.16873				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.30196				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.17468				0.00	0	
Total SLRA6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.17318				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.18509				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.17026				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.18509				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.18210				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.20293				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.69432				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.19104				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.18953				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.76000	112.04066	6.76000	111.97962				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.57254				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.95616				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.22989				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.46137				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.05719				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.05458				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.05589				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.98696				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.25282				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.05514				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.29488				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.80281				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.75136				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	100.05675				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC02 On 01/12/2021 Spot Bond					0.00000	99.93884				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.58683				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.88824				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.73500	3.73500	3.73500	146.48055				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.27000	116.00440	7.27000	115.93652				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.70500	89.11061	8.70500	89.04873				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.60349				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.69382				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.36000	110.41998	6.36000	110.36333				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.97000	108.22258	4.97000	108.17058				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	98.93954				0.00	0	
Total SSN044 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 SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.41631				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.28785				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.25500	2.25500	2.25500	316.36989				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.49473				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.36910				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	100.69818				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	149.45192				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.17000	5.17000	5.17000	105.43857				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	107.67897				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.04000	4.04000	4.04000	197.37022				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	99.95691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	99.95780				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	99.95990				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	101.13580				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.10788				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	102.87682				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.58047				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.04362				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.70978				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.22725				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.34747				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08 On 07/12/2033 Spot Bond			4.88500	4.88500	4.88500	216.58279				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.86967				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	101.62252				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	99.94726				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	99.93581				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	101.27974				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.51500	91.99760	9.51500	91.92791				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	99.96395				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	101.26298				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.08500	95.34333	4.08500	196.84820				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.06500	88.73290	5.06500	212.87895				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.31894				0.00	0	
Total SSN106 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 SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.24406				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.15555				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 07/09/2021 Spot Bond					0.00000	101.08801				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN111 On 09/09/2021 Spot Bond					0.00000	101.01226				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN12 On 11/09/2021 Spot Bond					0.00000	100.91556				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	99.95503				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12 On 22/11/2021 Spot Bond					0.00000	100.09298				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12 On 22/02/2022 Spot Bond					0.00000	100.08998				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12 On 26/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total SSN124 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For SSN124									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
SZ25 On 30/09/2025 Spot Bond			7.86500	107.62598	7.86500	107.55794			0.00	0	0	
Total SZ25 SPOT									0.00	0	0	
Total For SZ25									0.00	0	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.06061				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.08000	103.61369	4.08000	103.57927			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 T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.04978				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.04979				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.05488				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.05721				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.17338	7.21000	100.11555				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.60389				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.38462				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.99748				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.34747				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.29587				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	99.92444				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.48630				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.81847				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.00892				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.37916				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.20118				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.62082				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.67725				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.06772				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.38448				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.57478				0.00	1,500,000,000	1,500,000,000
Total TFS166 SPOT										0.00	1,500,000,000	1,500,000,000
Total For TFS166										0.00	1,500,000,000	1,500,000,000
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.25776				0.00	0	
Total TH14A3 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 TH14A3									0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.08000	104.08333	4.08000	104.04876			0.00	0	
Total TH14A4 SPOT									0.00	0	
Total For TH14A4									0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.21679			0.00	0	
Total TH14A7 SPOT									0.00	0	
Total For TH14A7									0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.06500	103.71628	4.06500	103.68195			0.00	0	
Total TH14A8 SPOT									0.00	0	
Total For TH14A8									0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.06872			0.00	0	
Total TH14B1 SPOT									0.00	0	
Total For TH14B1									0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.11252			0.00	0	
Total TH14B2 SPOT									0.00	0	
Total For TH14B2									0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.06418			0.00	0	
Total TH14B3 SPOT									0.00	0	
Total For TH14B3									0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.19158			0.00	0	
Total TH14C1 SPOT									0.00	0	
Total For TH14C1									0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.21301			0.00	0	
Total TH14C2 SPOT									0.00	0	
Total For TH14C2									0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.07067			0.00	0	
Total TH14C3 SPOT									0.00	0	
Total For TH14C3									0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.10640			0.00	0	
Total TH14D1 SPOT									0.00	0	
Total For TH14D1									0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.40577			0.00	0	
Total TH14D2 SPOT									0.00	0	
Total For TH14D2									0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.33484			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.05128				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.58580			265,140,000,000.00		27,000,000	13,500,00
Total TH15A3 SPOT									265,140,000,000.00	27,000,000	13,500,00	
Total For TH15A3									265,140,000,000.00	27,000,000	13,500,00	
TH15A On 21/11/2022 Spot Bond					0.00000	99.97946				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.05698				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.05458				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.06197				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.29845				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.35712				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.06708				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.42078				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.06447				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D On 21/11/2022 Spot Bond					0.00000	100.97017				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.38370				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.08755				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.19888				0.00	0	1,580,000,00
Total TH16A1 SPOT										0.00	0	1,580,000,00
Total For TH16A1										0.00	0	1,580,000,00
TH16A On 21/08/2024 Spot Bond					0.00000	99.94879				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	100.20355	8.49000	100.13566				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.23945				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.05795				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.05523				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.05762				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	100.13898	5.76000	100.09262				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.06001				0.00	0	
Total TH16B1 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 TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.06392				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.06414				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.06338				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.06858				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.06717				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.08666				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.09585				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.09045				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.06203				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.06588				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.08554				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.04798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.70358				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.06000	102.74977	6.06000	102.69978				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.16000	106.30241	7.16000	106.24147				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.75778				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.78856				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.74500	108.02773	7.74500	107.96046				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.11462				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.00617				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.35662				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.25611				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.69500	111.60005	6.69500	111.54015				0.00	0	1,486,940,10
Total TN23 SPOT										0.00	0	1,486,940,10
Total For TN23										0.00	0	1,486,940,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN23/R On 06/11/2023 Spot Bond			100.00000	29.11342	100.00000	28.92159				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.17500	104.69481	8.17500	104.62645				0.00	0	9,150,000,00
Total TN25 SPOT										0.00	0	9,150,000,00
Total For TN25										0.00	0	9,150,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	13.35090	100.00000	13.26293				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.09500	101.67840	9.09500	101.60470				0.00	0	20,859,427,00
Total TN27 SPOT										0.00	0	20,859,427,00
Total For TN27										0.00	0	20,859,427,00
TN27/R On 14/11/2027 Spot Bond			100.00000	11.88527	100.00000	11.80695				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.45000	104.36880	10.45000	104.28170			075,096,000,000,000.00	102,880,000,000	4,640,000,00	
Total TN30 SPOT									75,096,000,000,000.00	102,880,000,000	4,640,000,00	
Total For TN30									75,096,000,000,000.00	102,880,000,000	4,640,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	120.04061	8.00000	119.96346				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.74000	96.69430	11.74000	96.60392			36,628,800,000,000.00	3,120,000,000	4,301,550,00	
Total TN40 SPOT									36,628,800,000,000.00	3,120,000,000	4,301,550,00	
Total For TN40									36,628,800,000,000.00	3,120,000,000	4,301,550,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.17598	10.75000	104.08662				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	101.32480				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.33990				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	102.24933	7.61000	101.39731				0.00	0	
Total TR5A31 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 TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	101.13958				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.28645				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.07000	106.02800	6.07000	105.97632				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.15852				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.21196				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.42240				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.65590				0.00	34,436,000	17,218,00
Total TRA4A2 SPOT										0.00	34,436,000	17,218,00
Total For TRA4A2										0.00	34,436,000	17,218,00
TRA4A On 13/04/2024 Spot Bond					0.00000	100.68998				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.36000	110.30596	6.36000	110.24937				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.65590				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.68998				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.25704	8.62000	103.18565				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.23798				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.58366				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.51989				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.93778				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25C On 06/09/2021 Spot Bond					0.00000	99.71820				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	99.77745				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25E On 29/11/2021 Spot Bond					0.00000	98.93411				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25E On 14/02/2022 Spot Bond					0.00000	97.79346				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.34145				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25E On 16/03/2022 Spot Bond					0.00000	97.22789				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25C On 11/05/2022 Spot Bond					0.00000	96.58921				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.08692				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.53693				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.31718				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.87253				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.79423				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.13175				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.01795				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	100.87253				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.41575				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.23664				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.12341				0.00	0	
Total TWC383 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 TWC383									0.00	0	
TWC38 On 26/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			570,000,000,000,000.00	25,700,000,000	20,700,000,00
Total TWC384 SPOT									0,000,000,000,000.00	25,700,000,000	20,700,000,00
Total For TWC384									0,000,000,000,000.00	25,700,000,000	20,700,000,00
UG26 On 09/03/2026 Spot Bond			9.71000	105.45111	9.71000	111.00572			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.16280			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.18215			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.19108			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.22968			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.74377			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.56516			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.03444			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.15861			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.16451			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			040,000,000,000,000.00	40,400,000,000	18,300,000,00
Total VKE17 SPOT									10,000,000,000,000.00	40,400,000,000	18,300,000,00
Total For VKE17									10,000,000,000,000.00	40,400,000,000	18,300,000,00
VKE18 On 27/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			390,000,000,000,000.00	73,900,000,000	39,200,000,00
Total VKE18 SPOT									10,000,000,000,000.00	73,900,000,000	39,200,000,00
Total For VKE18									10,000,000,000,000.00	73,900,000,000	39,200,000,00
WHL02 On 02/10/2021 Spot Bond					0.00000	100.83659			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.09439			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.09e+017	179,279,976,436,200	538,076,251,20
Total for SPOT :									1.09e+017	279,976,436,200	538,076,251,20
Total Futures									1.09e+017	279,976,437,832	538,077,224,85
Total Options									7 852 354.00	6,150	118,61
Grand Total:									1.09e+017	279,976,443,982	538,077,343,51