



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/04/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/05/2021	Bond Future			11.59787	74.59100	11.73743	73.86807			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.85771	75.39333	12.00329	74.66297			0.00	0	
ES33	On	04/11/2021	Bond Future			12.11717	72.46638	12.26900	71.72804			0.00	0	
ES33	On	03/02/2022	Bond Future			12.39744	73.29488	12.55613	72.54819			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			12.03486	73.52682	12.18470	72.65698			0.00	0	4,71
ES42	On	05/08/2021	Bond Future			12.27786	74.31792	12.43442	73.43911			0.00	0	
ES42	On	04/11/2021	Bond Future			12.52231	70.89621	12.68604	70.00773			0.00	0	
ES42	On	03/02/2022	Bond Future			12.77729	71.70710	12.94861	70.80855			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	06/05/2021	Bond Future			150.34833	150.34833	150.31067	150.31067			0.00	0	5,51
I2025	On	05/08/2021	Bond Future			150.43948	150.43948	150.40214	150.40214			0.00	0	
I2025	On	04/11/2021	Bond Future			152.13185	152.13185	152.09458	152.09458			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	03/02/2022	Bond Future			152.31683	152.31683	152.27934	152.27934			0.00	0	
Total I2025 Future												0.00	0	5,53
Total For I2025												0.00	0	5,53
I2029	On	06/05/2021	Bond Future			108.09311	108.09311	108.04326	108.04326			9,836,473.01	91	2,85
I2029	On	05/08/2021	Bond Future			109.25579	109.25579	109.20591	109.20591			0.00	0	
I2029	On	04/11/2021	Bond Future			109.33763	109.33763	109.28754	109.28754			0.00	0	
I2029	On	03/02/2022	Bond Future			110.58685	110.58685	110.53633	110.53633			0.00	0	
Total I2029 Future												9,836,473.01	91	2,85
Total For I2029												9,836,473.01	91	2,85
I2033	On	06/05/2021	Bond Future			102.39267	102.39267	102.38077	102.38077			0.00	0	10,05
I2033	On	05/08/2021	Bond Future			103.49400	103.49400	103.48247	103.48247			0.00	0	
I2033	On	04/11/2021	Bond Future			103.43691	103.43691	103.42565	103.42565			0.00	0	
I2033	On	03/02/2022	Bond Future			104.61870	104.61870	104.60750	104.60750			0.00	0	
Total I2033 Future												0.00	0	10,05
Total For I2033												0.00	0	10,05
I2038	On	06/05/2021	Bond Future			115.72662	115.72662	115.71249	115.71249			8,100,863.40	70	8,03
I2038	On	05/08/2021	Bond Future			115.25461	115.25461	115.24091	115.24091			0.00	0	
I2038	On	04/11/2021	Bond Future			116.55136	116.55136	116.53794	116.53794			0.00	0	
I2038	On	03/02/2022	Bond Future			116.13571	116.13571	116.12241	116.12241			0.00	0	
Total I2038 Future												8,100,863.40	70	8,03
Total For I2038												8,100,863.40	70	8,03
I2046	On	06/05/2021	Bond Future			103.99815	103.99815	103.98564	103.98564			0.00	0	15,13
I2046	On	05/08/2021	Bond Future			105.11683	105.11683	105.10473	105.10473			0.00	0	
I2046	On	04/11/2021	Bond Future			104.49679	104.49679	104.48495	104.48495			0.00	0	
I2046	On	03/02/2022	Bond Future			105.69105	105.69105	105.67910	105.67910			0.00	0	
Total I2046 Future												0.00	0	15,13
Total For I2046												0.00	0	15,13
I2050	On	06/05/2021	Bond Future			106.76647	106.76647	106.65437	106.65437			0.00	0	11,04
I2050	On	05/08/2021	Bond Future			105.99273	105.99273	105.88000	105.88000			0.00	0	
I2050	On	04/11/2021	Bond Future			107.18529	107.18529	107.07157	107.07157			0.00	0	
I2050	On	03/02/2022	Bond Future			106.46792	106.46792	106.35307	106.35307			0.00	0	
Total I2050 Future												0.00	0	11,04
Total For I2050												0.00	0	11,04
R186	On	06/05/2021	Bond Future			7.43691	117.89943	7.43403	117.91356		9.02	0.00	0	107,13
R186	On	05/08/2021	Bond Future			7.63468	113.85788	7.63150	113.87272		8.60	0.00	0	
R186	On	04/11/2021	Bond Future			7.82836	115.11228	7.82489	115.12766		7.87	0.00	0	
R186	On	03/02/2022	Bond Future			8.04477	111.11953	8.04102	111.13528		7.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	107,15
R186	On	06/05/2021	Bond Future	10.77	Call			14,985.97000	14.98597	14,971,840	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,027.00000	15.02700	15,012,870	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			14,944.92000	14.94492	14,930,790	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	9.62	0.00	0	
R186	On	06/05/2021	Bond Future	7.60	Put			834.68000	0.83468	820,110	9.06	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.60	Call			1,645.44000	1.64544	1,616,740	9.06	0.00	0	5,00
R186	On	06/05/2021	Bond Future	7.30	Call			890.80000	0.89080	864,720	8.96	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			1,550.88000	1.55088	1,538,930	8.96	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Call			5,224.84000	5.22484	5,205,980	9.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			729.71000	0.72971	725,690	9.07	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,260.63000	5.26063	5,241,780	9.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			721.20000	0.72120	717,190	9.08	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,189.29000	5.18929	5,170,420	9.06	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			738.50000	0.73850	734,470	9.06	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,367.29000	3.36729	3,351,970	7.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			2,199.54000	2.19954	2,199,600	7.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,392.67000	3.39267	3,377,320	7.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			2,181.18000	2.18118	2,181,210	7.90	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,418.16000	3.41816	3,402,770	7.91	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			2,162.94000	2.16294	2,162,930	7.91	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,653.35000	4.65335	4,659,790	6.73	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,455.26000	1.45526	1,445,900	6.74	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,624.45000	4.62445	4,630,840	6.74	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,426.05000	1.42605	1,416,800	6.73	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,682.35000	4.68235	4,688,850	6.73	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,440.61000	1.44061	1,431,300	6.73	0.00	0	
Total R186 Option												0.00	0	25,17
Total For R186												0.00	0	132,37
R197	On	06/05/2021	Bond Future			321.05574	321.05574	321.04103	321.04103			0.00	0	2,95
R197	On	05/08/2021	Bond Future			316.52928	316.52928	316.51587	316.51587			4,114,880.64	13	
R197	On	04/11/2021	Bond Future			320.09037	320.09037	320.07785	320.07785			0.00	0	
R197	On	03/02/2022	Bond Future			315.67169	315.67169	315.65947	315.65947			0.00	0	
Total R197 Future												4,114,880.64	13	3,00
Total For R197												4,114,880.64	13	3,00
R202	On	06/05/2021	Bond Future			230.93912	230.93912	230.91271	230.91271			10,392,260.40	45	9,28
R202	On	05/08/2021	Bond Future			229.18480	229.18480	229.15922	229.15922			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/11/2021	Bond Future			231.76289	231.76289	231.73773	231.73773			0.00	0	
R202	On	03/02/2022	Bond Future			230.12121	230.12121	230.09621	230.09621			0.00	0	
Total R202 Future												10,392,260.40	45	9,28
Total For R202												10,392,260.40	45	9,28
R2023	On	06/05/2021	Bond Future			5.19242	105.85602	5.22571	105.79772		2.14	0.00	0	40,18
R2023	On	05/08/2021	Bond Future			5.36001	106.96813	5.39877	106.90969		2.03	0.00	0	
R2023	On	04/11/2021	Bond Future			5.53734	104.23852	5.58357	104.17982		1.94	0.00	0	
R2023	On	03/02/2022	Bond Future			5.80446	105.40527	5.86226	105.34604		1.59	0.00	0	
Total R2023 Future												0.00	0	40,18
R2023	On	06/05/2021	Bond Future	7.57	Call			4,000.19000	4.00019	4,058,490	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,016.82000	4.01682	4,075,120	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			3,983.56000	3.98356	4,041,860	2.50	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	2.50	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			546.14000	0.54614	513,030	1.95	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			396.75000	0.39675	421,490	1.94	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			560.87000	0.56087	527,170	1.94	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			404.46000	0.40446	429,490	1.94	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			553.47000	0.55347	520,060	1.94	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			412.23000	0.41223	437,560	1.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			198.74000	0.19874	213,300	1.62	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			1,045.81000	1.04581	1,001,670	1.62	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			186.26000	0.18626	200,290	1.60	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			1,059.01000	1.05901	1,014,340	1.60	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			192.45000	0.19245	206,750	1.61	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			1,052.36000	1.05236	1,007,960	1.61	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			1,053.08000	1.05308	1,010,060	1.44	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			240.28000	0.24028	256,650	1.44	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			1,046.23000	1.04623	1,003,370	1.44	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			232.96000	0.23296	249,000	1.43	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			1,059.64000	1.05964	1,016,450	1.43	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			236.76000	0.23676	252,970	1.44	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	40,18
R2030	On	06/05/2021	Bond Future			9.28717	94.60575	9.37579	94.11123		15.22	4,162,653.00	44	115,02
R2030	On	05/08/2021	Bond Future			9.50805	91.59469	9.60075	91.09545		14.69	0.00	0	
R2030	On	04/11/2021	Bond Future			9.71586	92.60433	9.81268	92.09992		13.74	0.00	0	
R2030	On	03/02/2022	Bond Future			9.94395	89.63695	10.04539	89.12699		12.36	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2030 Future												4,162,653.00	44	115,02	
R2030	On	06/05/2021	Bond Future	11.70	Call			11,827.54000	11.82754	12,321,100	16.37		0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			2.12000	0.00212	1,160	16.37		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			2.22000	0.00222	1,210	16.37		0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			669.53000	0.66953	794,040	14.86		0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			3,077.23000	3.07723	2,707,220	14.86		0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			6,004.74000	6.00474	5,540,090	14.61		0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			124.84000	0.12484	154,710	14.61		0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			3,463.89000	3.46389	3,073,880	14.80		0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			536.89000	0.53689	641,400	14.80		0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			593.24000	0.59324	706,430	14.82		0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			3,288.99000	3.28899	2,907,660	14.82		0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			752.47000	0.75247	888,810	14.89		0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			2,873.26000	2.87326	2,515,080	14.89		0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			1,273.69000	1.27369	1,474,930	15.07		0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			1,976.65000	1.97665	1,683,370	15.07		0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			1,531.53000	1.53153	1,760,240	15.13		0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			1,675.10000	1.67510	1,409,290	15.13		0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			3,874.36000	3.87436	3,466,200	14.73		0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			424.38000	0.42438	510,740	14.73		0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			1,913.67000	1.91367	1,625,860	15.08		0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			1,322.94000	1.32294	1,529,650	15.08		0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			8,275.57000	8.27557	8,757,390	16.37		0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			36.60000	0.03660	23,900	16.37		0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			3,517.86000	3.51786	3,889,210	15.60		0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			554.96000	0.55496	431,790	15.60		0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			1,201.58000	1.20158	1,394,670	15.05		0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,073.22000	2.07322	1,771,790	15.05		0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			8,295.89000	8.29589	7,809,440	14.61		0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			30.46000	0.03046	38,530	14.61		0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			7,269.05000	7.26905	7,740,710	16.37		0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			71.93000	0.07193	49,070	16.37		0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			4,026.97000	4.02697	4,420,910	15.74		0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			11,873.89000	11.87389	12,367,490	16.37		0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			2.03000	0.00203	1,110	16.37		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			11,781.16000	11.78116	12,274,670	16.37		0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			427.47000	0.42747	326,890	15.74		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			2,310.40000	2.31040	1,990,260	15.00		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			1,043.64000	1.04364	1,218,020	15.00		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	7.70	Put			11,266.03000	11.26603	10,807,410	14.15	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			12,402.37000	12.40237	12,874,470	15.79	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			2,665.11000	2.66511	2,438,340	14.69	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.30	Call			5,263.11000	5.26311	5,604,910	15.18	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			1,608.64000	1.60864	1,451,200	15.18	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			5,824.38000	5.82438	5,463,790	14.16	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,278.76000	1.27876	1,417,410	14.16	0.00	0	20
R2030	On	05/08/2021	Bond Future	10.41	Call			5,666.05000	5.66605	6,019,760	15.33	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			284.94000	0.28494	325,560	14.15	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			5,145.45000	5.14545	4,806,990	14.24	0.00	0	60
R2030	On	05/08/2021	Bond Future	8.95	Call			1,564.95000	1.56495	1,725,730	14.24	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put			3,462.41000	3.46241	3,193,660	14.52	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,648.74000	2.64874	2,879,230	14.52	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put			1,454.14000	1.45414	1,308,610	15.33	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			182.07000	0.18207	154,930	15.79	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call			5,703.18000	5.70318	6,057,940	15.34	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			1,440.82000	1.44082	1,296,340	15.34	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			5,740.38000	5.74038	6,096,180	15.35	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			1,427.61000	1.42761	1,284,170	15.35	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put			5,619.36000	5.61936	5,265,150	14.19	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,358.91000	1.35891	1,503,940	14.19	0.00	0	47
R2030	On	05/08/2021	Bond Future	10.15	Call			4,734.57000	4.73457	5,058,960	15.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			1,847.77000	1.84777	1,672,920	15.02	0.00	0	47
R2030	On	05/08/2021	Bond Future	9.75	Call			3,461.52000	3.46152	3,733,990	14.69	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,630.89000	1.63089	1,776,380	13.21	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			9,126.65000	9.12665	9,530,110	14.72	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			2,207.17000	2.20717	2,041,670	14.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,157.69000	6.15769	6,494,850	14.22	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,041.84000	4.04184	4,310,210	13.68	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put			9,497.73000	9.49773	9,093,640	13.21	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,010.50000	1.01050	1,110,820	13.21	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			7,259.28000	7.25928	6,900,360	13.21	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			3,590.02000	3.59002	3,353,980	13.68	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			2,236.61000	2.23661	2,069,360	14.22	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			1,167.50000	1.16750	1,066,550	14.72	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			6,191.91000	6.19191	6,529,950	14.24	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			2,221.84000	2.22184	2,055,470	14.24	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,226.20000	6.22620	6,565,110	14.25	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			5,626.43000	5.62643	5,312,750	13.30	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,372.37000	2.37237	2,563,100	13.30	0.00	0	1,10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	11.26	Call			8,492.41000	8.49241	8,882,930	14.72	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			1,367.47000	1.36747	1,253,580	14.72	0.00	0	1,10
R2030	On	03/02/2022	Bond Future	9.43	Call			2,519.40000	2.51940	2,719,310	11.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			5,671.50000	5.67150	5,361,450	11.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			2,539.82000	2.53982	2,740,800	11.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			4,635.03000	4.63503	4,362,300	12.06	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,359.46000	2.35946	2,550,860	11.79	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			5,639.57000	5.63957	5,330,590	11.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			5,931.78000	5.93178	5,613,220	11.79	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			2,560.33000	2.56033	2,762,380	11.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			5,607.76000	5.60776	5,299,850	11.85	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			9,841.71000	9.84171	9,434,620	11.73	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,030.84000	1.03084	1,133,710	11.73	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			3,292.90000	3.29290	3,530,130	12.06	0.00	0	
Total R2030 Option												0.00	0	21,34
Total For R2030												4,162,653.00	44	136,37
R2032	On	06/05/2021	Bond Future			10.09679	88.87408	10.19542	88.28753		18.23	0.00	0	137,10
R2032	On	05/08/2021	Bond Future			10.31815	89.80777	10.42094	89.21550		16.90	0.00	0	
R2032	On	04/11/2021	Bond Future			10.53698	86.65180	10.64411	86.05334		16.65	0.00	0	
R2032	On	03/02/2022	Bond Future			10.77063	87.62199	10.88247	87.01693		14.27	0.00	0	
Total R2032 Future												0.00	0	137,10
R2032	On	06/05/2021	Bond Future	12.11	Call			10,417.10000	10.41710	10,996,200	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			19.20000	0.01920	11,750	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call			10,466.16000	10.46616	11,045,480	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			2,232.55000	2.23255	2,556,870	18.31	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.12	Put			18.56000	0.01856	11,330	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			10,367.99000	10.36799	10,946,860	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			19.85000	0.01985	12,170	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			12,642.58000	12.64258	13,227,480	19.71	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			3.68000	0.00368	2,030	19.71	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put			1,440.76000	1.44076	1,178,530	18.31	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			6,725.40000	6.72540	7,155,020	18.00	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1,560.72000	1.56072	1,398,070	18.00	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			6,765.21000	6.76521	7,195,920	18.01	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1,547.84000	1.54784	1,386,280	18.01	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			6,685.81000	6.68581	7,114,340	17.98	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1,573.87000	1.57387	1,410,130	17.98	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			9,263.28000	9.26328	8,815,810	15.89	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,513.54000	1.51354	1,664,530	15.89	0.00	0	70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/11/2021	Bond Future	11.70	Call		7.83666000	7.83666	8,260,060	17.79	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		902.62000	0.90262	815,090	17.87	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,874.01000	7.87401	8,298,280	17.81	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,230.72000	2.23072	2,055,660	17.79	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,217.42000	2.21742	2,043,230	17.81	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,799.57000	7.79957	8,222,100	17.78	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,244.32000	2.24432	2,068,390	17.78	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		7,023.34000	7.02334	6,633,070	15.95	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,329.69000	2.32969	2,537,880	15.95	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		11,870.36000	11.87036	12,381,290	17.87	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		922.55000	0.92255	1,025,150	13.54	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call		3,874.61000	3.87461	4,165,590	14.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		5,083.97000	5.08397	4,769,890	14.02	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.44	Call		3,324.67000	3.32467	3,589,160	13.86	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		5,817.38000	5.81738	5,474,390	13.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		3,348.67000	3.34867	3,614,370	13.86	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		5,721.21000	5.72121	5,381,850	13.86	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		3,300.75000	3.30075	3,564,040	13.85	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		8,088.95000	8.08895	7,673,520	13.54	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		12,509.51000	12.50951	12,007,050	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		11,278.52000	11.27852	10,795,620	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,148.16000	1.14816	1,270,320	13.54	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.81	Call		2,037.42000	2.03742	2,227,050	13.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		5,785.18000	5.78518	5,443,410	13.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		5,753.13000	5.75313	5,412,560	13.86	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,276.93000	3.27693	3,539,000	13.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		2,645.91000	2.64591	2,873,940	13.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		6,774.82000	6.77482	6,397,790	13.64	0.00	0	9
Total R2032 Option											0.00	0	4,45
Total For R2032											0.00	0	141,62
R2035	On	06/05/2021	Bond Future			10.70728	88.65141	10.84136	87.79405	20.25	1,684,376.79	19	98,6
R2035	On	05/08/2021	Bond Future			10.93052	89.58273	11.07021	88.71681	18.87	0.00	0	
R2035	On	04/11/2021	Bond Future			11.15086	86.09467	11.29630	85.21957	18.76	0.00	0	
R2035	On	03/02/2022	Bond Future			11.38913	87.05860	11.54094	86.17377	16.14	0.00	0	
Total R2035 Future											1,684,376.79	19	98,6
R2035	On	06/05/2021	Bond Future	12.36	Call		8,989.81000	8.98981	9,812,290	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		89.67000	0.08967	54,790	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put		1,403.17000	1.40317	1,068,440	20.31	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call		1,164.80000	1.16480	1,469,990	19.68	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	06/05/2021	Bond Future	10.55	Put		3,043.80000	3.04380	2,491,630	19.68	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put		5,584.76000	5.58476	4,848,080	18.94	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call		841.79000	0.84179	1,084,090	19.44	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put		1,177.24000	1.17724	882,350	20.43	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call		3,104.45000	3.10445	3,666,920	20.43	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call		11,805.14000	11.80514	12,654,450	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put		92.16000	0.09216	56,430	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call		2,712.94000	2.71294	3,235,570	20.31	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call		1,882.03000	1.88203	2,301,750	20.04	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call		4,890.34000	4.89034	5,582,570	21.09	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put		558.31000	0.55831	393,180	21.09	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call		11,095.44000	11.09544	11,940,770	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call		339.80000	0.33980	460,480	18.94	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put		3,711.46000	3.71146	3,096,400	19.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		216.53000	0.21653	142,140	22.03	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call		3,825.21000	3.82521	4,449,120	20.67	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put		863.40000	0.86340	629,950	20.67	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put		4,514.15000	4.51415	3,838,010	19.18	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put		17.41000	0.01741	9,360	22.03	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put		2,081.45000	2.08145	1,643,810	20.04	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call		9,041.38000	9.04138	9,864,680	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put		87.24000	0.08724	53,180	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call		8,938.25000	8.93825	9,759,880	22.03	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call		569.84000	0.56984	751,060	19.18	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put		27.10000	0.02710	15,070	22.03	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call		7,246.64000	7.24664	8,029,610	22.03	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.01000	0.00001	0,020	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		49,490.47000	49.49047	48,624,560	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.02000	0.00002	0,020	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		49,373.90000	49.37390	48,507,980	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.01000	0.00001	0,020	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		2,974.04000	2.97404	2,624,140	19.00	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		2,897.81000	2.89781	3,280,580	18.35	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		4,774.76000	4.77476	4,291,610	18.35	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		8,101.62000	8.10162	7,451,110	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		49,607.18000	49.60718	48,741,270	17.70	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,264.29000	1.26429	1,479,700	17.70	0.00	0	10
R2035	On	05/08/2021	Bond Future	11.37	Call		4,789.75000	4.78975	5,305,770	19.00	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		816.86000	0.81686	712,700	20.18	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		6,268.81000	6.26881	6,807,150	19.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Put		3,622.42000	3.62242	3,285,660	19.00	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call		4,153.52000	4.15352	4,578,830	18.36	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		5,459.82000	5.45982	5,010,030	18.36	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put		8,872.82000	8.87282	8,270,750	17.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		2,136.27000	2.13627	2,409,300	17.76	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.52	Call		9,162.07000	9.16207	9,803,720	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		2,298.40000	2.29840	2,064,950	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		9,197.94000	9.19794	9,840,850	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		2,281.66000	2.28166	2,049,470	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		9,126.25000	9.12625	9,766,630	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		9,423.78000	9.42378	8,803,610	17.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,948.22000	1.94822	2,203,150	17.76	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		7,115.85000	7.11585	6,582,140	17.89	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		2,931.20000	2.93120	3,272,590	17.89	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		14,091.96000	14.09196	14,862,900	20.18	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		2,315.25000	2.31525	2,080,530	20.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,077.42000	4.07742	4,496,000	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		5,964.39000	5.96439	5,498,140	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		1,253.80000	1.25380	1,433,450	15.35	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		4,104.57000	4.10457	4,524,860	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		5,931.80000	5.93180	5,467,260	15.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,131.80000	4.13180	4,553,790	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		5,899.36000	5.89936	5,436,520	15.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		4,550.54000	4.55054	4,997,790	15.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		5,430.26000	5.43026	4,992,680	15.85	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,708.15000	2.70815	3,028,970	15.35	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		8,104.21000	8.10421	7,540,200	15.35	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		12,981.28000	12.98128	12,276,100	15.35	0.00	0	
Total R2035 Option											0.00	0	14,81
Total For R2035											1,684,376.79	19	113,42
R2037	On	06/05/2021	Bond Future			10.91800	84.33605	11.07239	83.35481	21.74	0.00	0	128,52
R2037	On	05/08/2021	Bond Future			11.14195	80.96679	11.30286	79.97565	21.31	0.00	0	
R2037	On	04/11/2021	Bond Future			11.35167	81.85951	11.51899	80.85775	20.09	0.00	0	
R2037	On	03/02/2022	Bond Future			11.57838	78.52177	11.75283	77.50886	18.22	0.00	0	
Total R2037 Future											0.00	0	128,52
R2037	On	06/05/2021	Bond Future	12.43	Call		8,063.92000	8.06392	8,984,290	23.62	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		155.66000	0.15566	94,790	23.62	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		8,113.89000	8.11389	9,035,550	23.62	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		151.85000	0.15185	92,270	23.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.42	Call		8,013.98000	8.01398	8,933,050	23.62	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		159.55000	0.15955	97,380	23.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		1,781.11000	1.78111	1,520,630	22.59	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		7,338.87000	7.33887	8,066,220	22.54	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		1,808.38000	1.80838	1,544,590	22.54	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		7,379.83000	7.37983	8,108,840	22.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		1,794.69000	1.79469	1,532,560	22.56	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		7,420.83000	7.42083	8,151,490	22.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		9,394.62000	9.39462	10,138,190	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,271.94000	2.27194	2,013,750	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Put		4,953.11000	4.95311	4,481,420	19.84	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		4,780.92000	4.78092	5,310,990	19.84	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		9,429.72000	9.42972	10,174,650	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,255.80000	2.25580	1,998,970	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		9,464.86000	9.46486	10,211,160	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,239.75000	2.23975	1,984,290	21.60	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		7,479.91000	7.47991	8,152,860	20.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		3,047.94000	3.04794	2,719,130	20.79	2,088,291.84	768	60
R2037	On	03/02/2022	Bond Future	11.47	Put		5,907.26000	5.90726	5,388,530	17.74	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,200.36000	4.20036	4,690,710	17.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		5,971.52000	5.97152	5,448,960	17.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,227.76000	4.22776	4,720,030	17.73	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		5,939.46000	5.93946	5,418,820	17.73	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,254.95000	4.25495	4,749,130	17.74	0.00	0	
Total R2037 Option											2,088,291.84	768	1,200
Total For R2037											2,088,291.84	768	129,720
R2040	On	06/05/2021	Bond Future			11.02634	86.54226	11.17056	85.56353	21.99	27,780,065.46	321	84,850
R2040	On	05/08/2021	Bond Future			11.24476	82.94592	11.39515	81.95726	21.71	0.00	0	
R2040	On	04/11/2021	Bond Future			11.44898	83.86054	11.60541	82.86134	20.57	0.00	0	
R2040	On	03/02/2022	Bond Future			11.66953	80.29496	11.83270	79.28465	18.76	0.00	0	
Total R2040 Future											27,780,065.46	321	84,850
R2040	On	06/05/2021	Bond Future	12.43	Call		8,016.47000	8.01647	8,922,730	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		196.57000	0.19657	124,100	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		8,068.96000	8.06896	8,976,720	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		1,054.24000	1.05424	763,600	22.52	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		3,735.51000	3.73551	4,423,600	22.52	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		12,966.08000	12.96608	13,938,100	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		191.82000	0.19182	120,850	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		7,964.02000	7.96402	8,868,760	24.05	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/05/2021	Bond Future	13.38	Put		13.62000	0.01362	6,910	24.05	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		201.42000	0.20142	127,430	24.05	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		3,456.05000	3.45605	2,807,310	21.32	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		1,115.04000	1.11504	1,445,030	21.32	0.00	0	30
R2040	On	05/08/2021	Bond Future	12.48	Put		1,728.68000	1.72868	1,485,720	23.57	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		8,372.45000	8.37245	9,119,690	23.60	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,715.67000	1.71567	1,474,250	23.60	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,284.84000	8.28484	9,029,000	23.55	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		3,575.27000	3.57527	3,145,930	21.78	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,573.60000	4.57360	5,132,920	21.78	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		18,207.86000	18.20786	19,168,810	23.62	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,741.65000	1.74165	1,497,150	23.55	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		126.03000	0.12603	98,320	23.62	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.48	Call		8,328.70000	8.32870	9,074,400	23.57	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		5,259.43000	5.25943	4,701,810	21.09	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,961.74000	2.96174	3,392,780	21.09	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.90	Put		2,359.75000	2.35975	2,103,820	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,958.04000	9.95804	10,702,670	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,342.87000	2.34287	2,088,300	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,884.15000	9.88415	10,626,060	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,376.73000	2.37673	2,119,440	22.16	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,921.08000	9.92108	10,664,350	22.16	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,585.51000	4.58551	5,083,440	18.38	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		6,158.98000	6.15898	5,646,600	18.38	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,614.73000	4.61473	5,114,570	18.39	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		6,124.99000	6.12499	5,614,520	18.39	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,556.38000	4.55638	5,052,400	18.38	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		6,193.14000	6.19314	5,678,850	18.38	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											27,780,065.46	321	88,45
R2044	On	06/05/2021	Bond Future			11.07364	83.21671	11.22791	82.16215	23.08	0.00	0	61,84
R2044	On	05/08/2021	Bond Future			11.28306	79.71057	11.44399	78.64529	22.78	0.00	0	
R2044	On	04/11/2021	Bond Future			11.47858	80.58955	11.64604	79.51279	21.56	0.00	0	
R2044	On	03/02/2022	Bond Future			11.68949	77.11243	11.86421	76.02381	19.66	0.00	0	
Total R2044 Future											0.00	0	61,84
R2044	On	06/05/2021	Bond Future	12.44	Call		7,751.63000	7.75163	8,721,710	25.10	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		222.27000	0.22227	137,790	25.10	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		7,804.22000	7.80422	8,775,760	25.12	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		217.89000	0.21789	134,870	25.12	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021	Bond Future	10.70	Call		696.19000	0.69619	957,790	21.55	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		2,728.19000	2.72819	3,365,450	22.94	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		1,579.06000	1.57906	1,161,760	22.94	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		4,431.96000	4.43196	5,242,030	23.54	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		2,546.90000	2.54690	1,968,740	22.41	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		8,067.28000	8.06728	9,045,800	25.25	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		197.25000	0.19725	121,210	25.25	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		4,967.52000	4.96752	5,815,300	23.78	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		226.74000	0.22674	140,760	25.07	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		4,404.61000	4.40461	3,611,650	21.55	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		7,699.05000	7.69905	8,667,630	25.07	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		634.82000	0.63482	428,040	23.78	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		1,717.76000	1.71776	1,274,760	22.86	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		2,535.93000	2.53593	3,147,490	22.86	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		780.48000	0.78048	535,990	23.54	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call		1,674.20000	1.67420	2,150,600	22.41	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		1,643.75000	1.64375	1,396,030	24.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		8,668.73000	8.66873	9,488,080	24.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		1,628.21000	1.62821	1,382,280	24.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		8,588.47000	8.58847	9,404,240	24.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,659.41000	1.65941	1,409,900	24.79	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		8,628.58000	8.62858	9,446,140	24.79	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		9,771.52000	9.77152	10,568,070	23.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2,454.75000	2.45475	2,174,540	23.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		9,807.75000	9.80775	10,605,770	23.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2,437.50000	2.43750	2,158,760	23.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		9,735.33000	9.73533	10,530,410	23.23	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2,472.11000	2.47211	2,190,430	23.23	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		6,205.90000	6.20590	5,657,110	19.30	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,554.74000	4.55474	5,090,430	19.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		6,275.17000	6.27517	5,722,240	19.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,583.78000	4.58378	5,121,540	19.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		6,240.31000	6.24031	5,689,450	19.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,613.18000	4.61318	5,153,010	19.30	0.00	0	
Total R2044 Option											0.00	0	18,60
Total For R2044											0.00	0	80,44
R2048	On	06/05/2021	Bond Future			10.99396	82.43205	11.14802	81.34737	23.42	0.00	0	135,32
R2048	On	05/08/2021	Bond Future			11.18926	83.29806	11.34988	82.20235	21.93	0.00	0	5,00
R2048	On	04/11/2021	Bond Future			11.38086	79.80378	11.54817	78.69633	21.98	0.00	0	

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	03/02/2022	Bond Future			11.58682	80.69733	11.76156	79.57754		18.96	0.00	0	
Total R2048 Future												0.00	0	140,32
R2048	On	06/05/2021	Bond Future	12.35	Call			7,865.94000	7.86594	8,864,790	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			223.44000	0.22344	137,610	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			7,918.63000	7.91863	8,919,220	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Put			3,102.63000	3.10263	2,438,930	22.80	0.00	0	
R2048	On	06/05/2021	Bond Future	10.90	Call			1,343.53000	1.34353	1,764,510	22.80	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	11.40	Put			1,390.22000	1.39022	1,004,520	23.66	0.00	0	
R2048	On	06/05/2021	Bond Future	11.40	Call			3,109.62000	3.10962	3,808,600	23.66	0.00	0	1,00
R2048	On	06/05/2021	Bond Future	10.20	Put			7,299.28000	7.29928	6,311,050	21.30	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			218.13000	0.21813	134,040	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			7,813.28000	7.81328	8,810,350	25.70	0.00	0	
R2048	On	06/05/2021	Bond Future	10.20	Call			188.43000	0.18843	284,880	21.30	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Put			3,570.39000	3.57039	2,849,650	22.57	0.00	0	
R2048	On	06/05/2021	Bond Future	10.80	Call			1,082.56000	1.08256	1,446,500	22.57	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			228.87000	0.22887	141,260	25.70	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			10,951.56000	10.95156	10,049,150	20.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			828.21000	0.82821	1,021,510	20.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			8,931.33000	8.93133	8,101,890	20.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			1,248.20000	1.24820	1,514,470	20.14	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put			5,778.51000	5.77851	5,128,900	20.97	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			2,639.79000	2.63979	3,085,890	20.97	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put			7,191.36000	7.19136	6,447,810	20.35	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			1,834.21000	1.83421	2,186,370	20.35	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			8,801.60000	8.80160	9,646,100	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			1,628.05000	1.62805	1,376,840	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			8,842.71000	8.84271	9,689,030	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			1,612.52000	1.61252	1,363,130	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			4,597.39000	4.59739	4,039,170	21.51	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			3,575.79000	3.57579	4,113,280	21.51	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	10.50	Put			7,720.40000	7.72040	6,945,840	20.14	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			1,600.19000	1.60019	1,921,340	20.14	0.00	0	1,00
R2048	On	05/08/2021	Bond Future	12.50	Call			8,760.39000	8.76039	9,603,060	23.92	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			1,643.57000	1.64357	1,390,530	23.92	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			2,396.30000	2.39630	2,116,110	23.70	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			10,063.23000	10.06323	10,891,990	23.70	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			2,379.18000	2.37918	2,100,490	23.70	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			10,100.25000	10.10025	10,930,500	23.70	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			2,362.17000	2.36217	2,084,970	23.70	0.00	0	

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	12.83	Call			10.02624000	10.02624	10,853,500	23.70	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			4,504.44000	4.50444	5,049,350	18.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			6,389.40000	6.38940	5,814,520	18.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call			4,534.28000	4.53428	5,081,380	18.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			6,353.21000	6.35321	5,780,520	18.49	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			4,563.91000	4.56391	5,113,190	18.50	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			6,316.92000	6.31692	5,746,410	18.50	0.00	0	
Total R2048 Option												0.00	0	6,66
Total For R2048												0.00	0	146,98
R209	On	06/05/2021	Bond Future			10.62958	68.30037	10.76826	67.53074		24.29	0.00	0	26,08
R209	On	05/08/2021	Bond Future			10.82622	69.01794	10.97011	68.24050		22.40	0.00	0	
R209	On	04/11/2021	Bond Future			11.01915	66.63782	11.16840	65.85208		21.94	0.00	0	2,21
R209	On	03/02/2022	Bond Future			11.22273	67.38395	11.37772	66.58951		18.88	0.00	0	
Total R209 Future												0.00	0	28,34
R209	On	06/05/2021	Bond Future	12.23	Call			7,506.74000	7.50674	8,234,120	26.09	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			115.10000	0.11510	72,850	26.09	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			7,550.26000	7.55026	8,278,540	26.09	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			7,645.75000	7.64575	6,917,740	23.41	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			108.23000	0.10823	149,850	23.41	0.00	0	2,11
R209	On	06/05/2021	Bond Future	10.35	Put			3,244.20000	3.24420	2,710,710	23.65	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			883.83000	0.88383	1,119,970	23.65	0.00	0	50
R209	On	06/05/2021	Bond Future	10.60	Call			1,397.25000	1.39725	1,723,720	23.90	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			6,179.38000	6.17938	5,486,930	23.41	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			219.97000	0.21997	297,150	23.41	0.00	0	4,01
R209	On	06/05/2021	Bond Future	11.00	Call			2,524.57000	2.52457	2,997,610	24.29	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			1,266.40000	1.26640	969,810	24.29	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			4,839.47000	4.83947	4,200,240	23.41	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			118.00000	0.11800	74,830	26.09	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			4,793.98000	4.79398	5,433,650	25.22	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			433.65000	0.43365	303,690	25.22	0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put			3,662.58000	3.66258	3,095,660	23.55	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			720.22000	0.72022	922,930	23.55	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call			3,399.93000	3.39993	3,953,460	24.57	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			2,332.68000	2.33268	1,889,520	23.90	0.00	0	5,21
R209	On	06/05/2021	Bond Future	12.24	Put			112.26000	0.11226	70,910	26.09	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			7,463.24000	7.46324	8,189,700	26.09	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			822.54000	0.82254	606,440	24.57	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call			7,593.78000	7.59378	8,322,940	26.09	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			109.49000	0.10949	69,020	26.09	0.00	0	8,31

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/05/2021	Bond Future	10.00	Call		411.25000	0.41125	541,650	23.41	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		6,017.43000	6.01743	6,567,130	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,779.00000	1.77900	1,551,260	23.15	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		6,052.19000	6.05219	6,603,310	23.17	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,765.13000	1.76513	1,538,810	23.17	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		5,982.57000	5.98257	6,530,850	23.13	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		1,792.83000	1.79283	1,563,670	23.13	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		7,377.00000	7.37700	7,927,620	23.35	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		2,437.74000	2.43774	2,202,620	23.35	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		2,677.58000	2.67758	2,423,470	23.01	0.00	0	6,50
R209	On	04/11/2021	Bond Future	12.18	Call		7,410.14000	7.41014	7,961,840	23.37	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2,424.35000	2.42435	2,190,310	23.37	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,443.31000	7.44331	7,996,080	23.39	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		2,411.04000	2.41104	2,178,070	23.39	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,786.17000	2.78617	3,102,510	21.28	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		6,413.09000	6.41309	5,943,690	21.28	0.00	0	6,50
R209	On	04/11/2021	Bond Future	9.50	Put		10,852.72000	10.85272	10,241,480	21.10	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,243.39000	1.24339	1,417,890	21.10	0.00	0	4,70
R209	On	04/11/2021	Bond Future	12.00	Call		6,817.72000	6.81772	7,349,350	23.01	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,640.38000	3.64038	4,015,970	18.42	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		5,495.31000	5.49531	5,076,460	18.42	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,664.11000	3.66411	4,041,190	18.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		5,466.16000	5.46616	5,048,800	18.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,687.91000	3.68791	4,066,480	18.44	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		5,437.13000	5.43713	5,021,260	18.44	0.00	0	
Total R209 Option											0.00	0	59,70
Total For R209											0.00	0	88,10
R210	On	06/05/2021	Bond Future			199.94126	199.94126	199.92276	199.92276		9,397,239.22	47	1,40
R210	On	05/08/2021	Bond Future			202.09193	202.09193	202.07408	202.07408		0.00	0	
R210	On	04/11/2021	Bond Future			201.63279	201.63279	201.61538	201.61538		0.00	0	
R210	On	03/02/2022	Bond Future			203.93669	203.93669	203.91939	203.91939		0.00	0	
Total R210 Future											9,397,239.22	47	1,40
Total For R210											9,397,239.22	47	1,40
R212	On	06/05/2021	Bond Future			171.78942	171.78942	171.78518	171.78518		85,894,710.00	500	3,40
R212	On	05/08/2021	Bond Future			171.31203	171.31203	171.30852	171.30852		0.00	0	
R212	On	04/11/2021	Bond Future			173.23940	173.23940	173.23647	173.23647		0.00	0	
Total R212 Future											85,894,710.00	500	3,40
Total For R212											85,894,710.00	500	3,40
R213	On	06/05/2021	Bond Future			9.74417	84.26792	9.81738	83.86584	17.75	0.00	0	9,10

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	05/08/2021			9.95633	85.15322	10.03259	84.74733		16.39	0.00	0	
R213	On	04/11/2021			10.16681	82.56158	10.24624	82.15154		15.98	0.00	0	
R213	On	03/02/2022			10.39601	83.48575	10.47896	83.07125		13.77	0.00	0	
Total R213 Future											0.00	0	9,14
R213	On	06/05/2021	11.90	Call			10,448.76000	10.44876	10,847,600	19.07	0.00	0	
R213	On	06/05/2021	11.90	Put			9.18000	0.00918	5,940	19.07	0.00	0	
R213	On	06/05/2021	11.91	Call			10,494.22000	10.49422	10,893,160	19.07	0.00	0	
R213	On	06/05/2021	11.91	Put			8.86000	0.00886	5,720	19.07	0.00	0	
R213	On	06/05/2021	11.89	Call			10,403.28000	10.40328	10,802,010	19.07	0.00	0	
R213	On	06/05/2021	11.89	Put			9.52000	0.00952	6,170	19.07	0.00	0	
R213	On	05/08/2021	10.78	Call			5,482.26000	5.48226	5,758,600	16.90	0.00	0	
R213	On	05/08/2021	10.78	Put			1,639.57000	1.63957	1,510,020	16.90	0.00	0	
R213	On	05/08/2021	10.14	Call			3,444.50000	3.44450	3,657,610	16.32	0.00	0	
R213	On	05/08/2021	10.14	Put			2,877.25000	2.87725	2,684,470	16.32	0.00	0	
R213	On	05/08/2021	9.34	Put			5,389.80000	5.38980	5,110,500	15.86	0.00	0	
R213	On	05/08/2021	9.34	Call			1,605.37000	1.60537	1,731,960	15.86	0.00	0	
R213	On	05/08/2021	10.85	Call			5,733.41000	5.73341	6,015,660	17.00	0.00	0	
R213	On	05/08/2021	10.85	Put			1,543.06000	1.54306	1,419,420	17.00	0.00	0	
R213	On	05/08/2021	10.86	Call			5,769.49000	5.76949	6,052,570	17.02	0.00	0	
R213	On	05/08/2021	10.86	Put			1,529.64000	1.52964	1,406,830	17.02	0.00	0	
R213	On	05/08/2021	10.84	Call			5,697.24000	5.69724	5,978,650	16.99	0.00	0	
R213	On	05/08/2021	10.84	Put			1,556.43000	1.55643	1,431,950	16.99	0.00	0	
R213	On	04/11/2021	11.11	Call			6,522.93000	6.52293	6,799,080	16.58	0.00	0	
R213	On	04/11/2021	11.11	Put			2,233.06000	2.23306	2,099,170	16.58	0.00	0	
R213	On	04/11/2021	11.09	Call			6,455.56000	6.45556	6,730,370	16.55	0.00	0	
R213	On	04/11/2021	11.09	Put			2,261.62000	2.26162	2,126,390	16.55	0.00	0	
R213	On	04/11/2021	11.10	Call			6,489.10000	6.48910	6,764,590	16.56	0.00	0	
R213	On	04/11/2021	11.10	Put			2,247.18000	2.24718	2,112,630	16.56	0.00	0	
R213	On	03/02/2022	10.15	Call			3,283.30000	3.28330	3,470,340	13.34	0.00	0	
R213	On	03/02/2022	10.15	Put			4,943.60000	4.94360	4,716,140	13.34	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,141.57000	2.14157	2,281,740	13.07	0.00	0	
R213	On	03/02/2022	9.58	Put			6,785.60000	6.78560	6,511,270	13.07	0.00	0	20
R213	On	03/02/2022	8.63	Put			10,890.69000	10.89069	10,551,290	13.07	0.00	0	
R213	On	03/02/2022	9.97	Call			2,881.71000	2.88171	3,053,730	13.22	0.00	0	
R213	On	03/02/2022	9.97	Put			5,469.37000	5.46937	5,226,890	13.22	0.00	0	
R213	On	03/02/2022	9.98	Call			2,903.35000	2.90335	3,076,210	13.23	0.00	0	
R213	On	03/02/2022	9.98	Put			5,439.14000	5.43914	5,197,500	13.23	0.00	0	
R213	On	03/02/2022	9.96	Call			2,860.15000	2.86015	3,031,340	13.21	0.00	0	
R213	On	03/02/2022	8.80	Call			1,118.71000	1.11871	1,203,920	13.07	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.25	Put			4,669.22000	4.66922	4,450,050	13.41	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,448.83000	2.44883	2,603,300	13.08	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			6,135.67000	6.13567	5,875,640	13.08	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			10,076.82000	10.07682	9,747,530	13.07	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			5,499.73000	5.49973	5,256,420	13.21	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			955.23000	0.95523	1,030,330	13.07	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			3,518.31000	3.51831	3,713,640	13.41	0.00	0	
Total R213 Option												0.00	0	90
Total For R213												0.00	0	10,04
R214	On	06/05/2021	Bond Future			10.94834	65.54198	11.09717	64.70368		26.21	37,686,638.50	575	15,38
R214	On	05/08/2021	Bond Future			11.14111	66.23057	11.29575	65.38377		24.15	0.00	0	
R214	On	04/11/2021	Bond Future			11.33007	63.68274	11.49062	62.82685		23.74	0.00	0	
R214	On	03/02/2022	Bond Future			11.53263	64.39568	11.69968	63.53032		20.38	0.00	0	
Total R214 Future												37,686,638.50	575	15,38
R214	On	06/05/2021	Bond Future	12.26	Call			6,247.42000	6.24742	6,997,550	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			262.04000	0.26204	173,870	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			6,289.28000	6.28928	7,040,980	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			256.46000	0.25646	169,860	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			6,205.58000	6.20558	6,954,130	28.17	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			267.71000	0.26771	177,960	28.17	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			5,748.71000	5.74871	6,327,720	24.87	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			2,063.51000	2.06351	1,795,720	24.87	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			5,782.55000	5.78255	6,363,130	24.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			2,048.27000	2.04827	1,782,050	24.89	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			5,816.43000	5.81643	6,398,580	24.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			2,033.13000	2.03313	1,768,480	24.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			2,514.63000	2.51463	2,258,270	24.86	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			7,331.61000	7.33161	7,928,820	24.82	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			2,542.39000	2.54239	2,283,710	24.82	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			7,364.00000	7.36400	7,962,370	24.84	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			2,528.55000	2.52855	2,271,030	24.84	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			7,396.24000	7.39624	7,995,770	24.86	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			3,887.86000	3.88786	4,311,760	19.77	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			5,401.08000	5.40108	4,959,620	19.77	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			3,839.19000	3.83919	4,259,880	19.75	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			5,459.10000	5.45910	5,014,430	19.75	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			3,863.37000	3.86337	4,285,670	19.76	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			5,429.90000	5.42990	4,986,840	19.76	0.00	0	
Total R214 Option												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R214									37,686,638.50	575	15,36
Total for Bond									201,138,452.26	2,493	1,198,20
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total E170 Future									0.00	0	
Total For E170									0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future									0.00	0	
Total For ES23									0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future									0.00	0	
Total For ES23A									0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future									0.00	0	
Total For ES26									0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future									0.00	0	
Total For ES26A									0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future									0.00	0	
Total For ES33									0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future									0.00	0	
Total For ES33A									0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES42 Future									0.00	0	
Total For ES42									0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2025 Future									0.00	0	
Total For I2025									0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2033 Future									0.00	0	
Total For I2033									0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2038 Future									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract 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	
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 06/05/2021 GOVI			755.05000	755.05000	749.94900	749.94900			83,055,500.00	11	98
GOVI On 05/08/2021 GOVI			762.89800	762.89800	757.74700	757.74700			0.00	0	
GOVI On 04/11/2021 GOVI			771.38000	771.38000	766.17400	766.17400			0.00	0	
GOVI On 03/02/2022 GOVI			780.00900	780.00900	774.74600	774.74600			0.00	0	
Total GOVI Future									83,055,500.00	11	98
GOVI On 06/05/2021 GOVI	678.68	Call			712,690.00000	71.26900	763,700,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Call			712,590.00000	71.25900	763,600,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			712,790.00000	71.27900	763,800,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			386,170.00000	38.61700	437,680,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Call			386,070.00000	38.60700	437,580,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			385,970.00000	38.59700	437,480,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			377,640.00000	37.76400	429,700,000		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			377,540.00000	37.75400	429,600,000		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			377,740.00000	37.77400	429,800,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			180,040.00000	18.00400	127,410,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			180,140.00000	18.01400	127,510,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			179,940.00000	17.99400	127,310,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GOVI										83,055,500.00	11	9€
Total for GOVI										83,055,500.00	11	9€
AL37 On 06/05/2021 Index Future			780.54300	780.54300	780.63400	780.63400				0.00	0	
AL37 On 05/08/2021 Index Future			788.65600	788.65600	788.75100	788.75100				0.00	0	
AL37 On 04/11/2021 Index Future			797.42400	797.42400	797.52300	797.52300				0.00	0	
AL37 On 03/02/2022 Index Future			806.34500	806.34500	806.44600	806.44600				0.00	0	
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 06/05/2021 Index Future			866.53000	866.53000	861.68300	861.68300				0.00	0	
AL7T On 05/08/2021 Index Future			875.53600	875.53600	870.64300	870.64300				0.00	0	
AL7T On 04/11/2021 Index Future			885.27100	885.27100	880.32700	880.32700				0.00	0	
AL7T On 03/02/2022 Index Future			895.17400	895.17400	890.17600	890.17600				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 06/05/2021 Index Future			764.24600	764.24600	758.95900	758.95900				0.00	0	2€
ALBI On 05/08/2021 Index Future			772.19000	772.19000	766.85100	766.85100				0.00	0	
ALBI On 04/11/2021 Index Future			780.77500	780.77500	775.38000	775.38000				0.00	0	
ALBI On 03/02/2022 Index Future			789.51000	789.51000	784.05500	784.05500				0.00	0	
Total ALBI Future										0.00	0	2€
Total For ALBI										0.00	0	2€
IGOV On 06/05/2021 Index Future			280.50700	280.50700	280.43500	280.43500				0.00	0	8€
IGOV On 05/08/2021 Index Future			283.49200	283.49200	283.42000	283.42000				0.00	0	
IGOV On 04/11/2021 Index Future			286.71300	286.71300	286.64100	286.64100				0.00	0	
IGOV On 03/02/2022 Index Future			289.98800	289.98800	289.91600	289.91600				0.00	0	
Total IGOV Future										0.00	0	8€
Total For IGOV										0.00	0	8€
Total for Index										0.00	0	1,1€
JIBAR f On 21/04/2021 Jibar Future			3.67500	96.32500	3.68500	96.31500				0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.70000	96.30000	3.71000	96.29000				0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.74500	96.25500	3.74500	96.25500				0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.77000	96.23000	3.78000	96.22000				0.00	0	
JIBAR f On 18/08/2021 Jibar Future			3.84000	96.16000	3.84000	96.16000				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.87500	96.12500	3.87500	96.12500				0.00	0	30,0€
JIBAR f On 15/12/2021 Jibar Future			4.14000	95.86000	4.14000	95.86000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.25000	95.75000	4.25500	95.74500				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.70000	95.30000	4.70000	95.30000				0.00	0	4€
JIBAR f On 21/09/2022 Jibar Future			4.82000	95.18000	4.82000	95.18000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.21500	94.78500	5.21000	94.79000				0.00	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
JIBAR F On 15/03/2023 Jibar Future			5.31000	94.69000	5.32000	94.68000				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021 Interest Rate Swap			90.74000	90.74000	90.74000	90.74000				0.00	0	
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 :										284,193,952.26	2,504	1,230,91
AA06 On 15/04/2021 Spot Bond					0.00000	99.95728				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.95000	99.96741	5.95000	99.95112				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.50000	305.07456	3.50000	305.01086				0.00	0	60,000,00
Total ABCPI3 SPOT										0.00	0	60,000,00
Total For ABCPI3										0.00	0	60,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.40531				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.78227				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.72927	9.65000	102.70268				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.67939				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.40987				0.00	0	
Total ABFN09 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 ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	101.26941				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.83235				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.81719				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.36625				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.77103				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.82933				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.96714				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.51153				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.76332				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.29083				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.40504				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.37289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.73686				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.25608				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.24093				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.17717				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.36374				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.73414				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.75223				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	101.01705				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.59586				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.86867				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.10797				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.35774				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.97559				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.97479				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.97428				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.27690				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.57830				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.60706				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.17923				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.18414				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.24741				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.19574				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.78943				0.00	0	
Total ABJ01 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 ABJ01									0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.22187			0.00	0	
Total ABJ02 SPOT									0.00	0	
Total For ABJ02									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.08563			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.69494			0.00	0	
Total ABK8 SPOT									0.00	0	
Total For ABK8									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.60000	3.60000	3.60000	146.63754			0.00	0	
Total ABKI03 SPOT									0.00	0	
Total For ABKI03									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	84.78111	100.00000	84.67685			0.00	0	
Total ABKI03/R212 SPOT									0.00	0	
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.07500	7.07500	7.07500	138.31618			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	18.81609	100.00000	18.77254			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABKS1 On 04/04/2026 Spot Bond					0.00000	100.18016			0.00	0	100,000,00
Total ABKS1 SPOT									0.00	0	100,000,00
Total For ABKS1									0.00	0	100,000,00
ABN05 On 18/04/2021 Spot Bond			2.79000	215.58387	2.79000	215.54292			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.67500	2.67500	2.67500	148.21488			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.03000	4.03000	4.03000	190.12781			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.55000	4.55000	4.55000	219.06983			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.78000	6.78000	6.78000	102.58221			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.34500	7.34500	7.34500	117.67329			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.98000	99.94546	4.98000	99.95908			0.00	0	
Total ABS11 SPOT									0.00	0	
Total For ABS11									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.28000	108.57873	5.28000	108.56310			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.31000	110.77530	5.31000	110.75927			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.91000	117.86051	6.91000	117.83840			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.12000	117.10465	8.12000	117.07890			0.00	0	1,500,000.00
Total ABS17 SPOT									0.00	0	1,500,000.00
Total For ABS17									0.00	0	1,500,000.00
ABS18 On 26/09/2023 Spot Bond			5.75000	109.70279	5.75000	109.68589			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.60000	106.02024	7.60000	105.99875		1,292,000,000,000.00		170,000,000	170,000.00
Total ABS7 SPOT								1,292,000,000,000.00		170,000,000	170,000.00
Total For ABS7								1,292,000,000,000.00		170,000,000	170,000.00
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.59767	100.00000	10.57434			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.88000	317.34073	1.88000	317.28839			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS14 On 31/01/2022 Spot Bond			1.00000	170.92450	1.00000	170.90039				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.22000	10.22000	10.22000	104.66401				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.35832				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.34750				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.33421				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.33585				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.89414				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.34667				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.34667				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.35591				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.35591				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	161.58689				0.00	0	
Total ACL203 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 ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	164.00858				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.32935				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.32716				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.31903				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.75383				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.71807				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.94635				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.97251				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.75804				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	99.81170				0.00	1,000,000,000	500,000,000
Total AGL02 SPOT										0.00	1,000,000,000	500,000,000
Total For AGL02										0.00	1,000,000,000	500,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	99.90958				0.00	1,000,000,000	500,000,000
Total AGL03 SPOT										0.00	1,000,000,000	500,000,000
Total For AGL03										0.00	1,000,000,000	500,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.27092				0.00	3,600,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT01 SPOT										0.00	3,600,000,000	1,000,000,000
Total For AGT01										0.00	3,600,000,000	1,000,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	103.49609				0.00	12,400,000	3,100,000
Total AGT02 SPOT										0.00	12,400,000	3,100,000
Total For AGT02										0.00	12,400,000	3,100,000
AGT03 On 05/06/2025 Spot Bond					0.00000	101.34142				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AGT04 On 27/10/2025 Spot Bond					0.00000	104.66925				0.00	0	0
Total AGT04 SPOT										0.00	0	0
Total For AGT04										0.00	0	0
AHF2A On 18/07/2021 Spot Bond					0.00000	101.22216				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B On 18/07/2021 Spot Bond					0.00000	101.22216				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C On 18/07/2021 Spot Bond					0.00000	101.42906				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A On 18/04/2022 Spot Bond					0.00000	101.18770				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A On 18/04/2022 Spot Bond					0.00000	101.17621				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B On 18/04/2022 Spot Bond					0.00000	101.30267				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B On 18/04/2022 Spot Bond					0.00000	101.42913				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C On 18/04/2022 Spot Bond					0.00000	101.84290				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										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
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.96930				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.84018				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.72623				0.00	240,000,000	60,000,000
Total AHF5A2 SPOT										0.00	240,000,000	60,000,000
Total For AHF5A2										0.00	240,000,000	60,000,000
AHF5A: On 21/08/2023 Spot Bond			6.47000	108.68599	6.47000	108.66687				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.76627				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.81964				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.61254				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.95427				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.17922				0.00	0	6,000,000,000
Total AHF6A2 SPOT										0.00	0	6,000,000,000
Total For AHF6A2										0.00	0	6,000,000,000
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.76620				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.81956				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.19242				0.00	0	
Total AHF6D1 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 AHF6D1									0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.71283			0.00	0	
Total AHF7A1 SPOT									0.00	0	
Total For AHF7A1									0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.79290			0.00	0	
Total AHF7B1 SPOT									0.00	0	
Total For AHF7B1									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.84625			0.00	0	
Total AHF7C1 SPOT									0.00	0	
Total For AHF7C1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.29877			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.17000	113.73132	7.17000	113.70931			0.00	0	1,279,100,00
Total AIR02 SPOT									0.00	0	1,279,100,00
Total For AIR02									0.00	0	1,279,100,00
AIR04 On 29/05/2024 Spot Bond			6.47000	111.19324	6.47000	111.17369			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.76000	94.01019	11.76000	93.98052			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.30000	170.54698	6.30000	170.49857			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	99.90945			0.00	0	
Total APF04 SPOT									0.00	0	
Total For APF04									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.17872			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.50482			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	101.11564			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.44623				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.64131				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.86284				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.23614				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.40395				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.85005				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.90000	234.21079	4.90000	234.15307				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.91500	211.41983	4.91500	211.36765				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.98000	169.60882	1.98000	169.58033				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	99.03446				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14(On 04/05/2021 Spot Bond					0.00000	101.06703				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14(On 04/05/2021 Spot Bond					0.00000	101.08020				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14(On 31/01/2022 Spot Bond			2.02500	169.54881	2.02500	169.52013				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15(On 31/05/2021 Spot Bond					0.00000	56.04477				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	100.67447				0.00	22,983,000,000	12,090,000,000
Total ASN152 SPOT										0.00	22,983,000,000	12,090,000,000
Total For ASN152										0.00	22,983,000,000	12,090,000,000
ASN15(On 31/03/2028 Spot Bond			4.92000	179.91658	4.92000	179.87227				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16(On 08/08/2021 Spot Bond					0.00000	101.01799				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	100.81255				0.00	280,000,000	70,000,000
Total ASN161 SPOT										0.00	280,000,000	70,000,000
Total For ASN161										0.00	280,000,000	70,000,000
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 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 ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.43933				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.38413				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.21540				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.08500	103.90984	5.08500	103.88361				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.30171				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.30616				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.32958				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.92049				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	101.04139				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	100.65704				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 29/05/2021 Spot Bond					0.00000	100.59983				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN255 On 20/06/2023 Spot Bond					0.00000	100.38305				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.29851				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.86669				0.00	480,000,000	120,000,000
Total ASN278 SPOT										0.00	480,000,000	120,000,000
Total For ASN278										0.00	480,000,000	120,000,000
ASN278 On 20/08/2048 Spot Bond					0.00000	100.78231				0.00	400,000,000	100,000,000
Total ASN279 SPOT										0.00	400,000,000	100,000,000
Total For ASN279										0.00	400,000,000	100,000,000
ASN279 On 21/08/2023 Spot Bond					0.00000	100.76360				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.46119				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.29146				0.00	360,000,000	90,000,000
Total ASN291 SPOT										0.00	360,000,000	90,000,000
Total For ASN291										0.00	360,000,000	90,000,000
ASN291 On 20/12/2023 Spot Bond					0.00000	100.32610				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31(On 20/12/2023 Spot Bond					0.00000	100.41546				0.00	0	100,000,00
Total ASN310 SPOT										0.00	0	100,000,00
Total For ASN310										0.00	0	100,000,00
ASN31(On 31/03/2029 Spot Bond			4.40000	4.40000	4.40000	100.72627				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.14500	5.14500	5.14500	92.10737				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.30914				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.35207				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.98348				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.31142				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.19500	102.44302	5.19500	102.41686				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.33148				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.30166				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.31176				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.31793				0.00	0	
Total ASN354 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 ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.31793				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.65689				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.38023				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.31193				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.32332				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN380 On 29/10/2021 Spot Bond					0.00000	101.12586				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.43543				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.43543				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.37541				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.31465				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN390 On 20/11/2022 Spot Bond					0.00000	100.69947				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.39989				0.00	440,000,000	110,000,000

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 ASN399 SPOT										0.00	440,000,000	110,000,000
Total For ASN399										0.00	440,000,000	110,000,000
ASN400 On 20/12/2024 Spot Bond					0.00000	100.31248				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.36665				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN416 On 05/12/2021 Spot Bond					0.00000	100.56761				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN421 On 20/12/2024 Spot Bond					0.00000	104.39011				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 17/06/2021 Spot Bond					0.00000	100.36782				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN445 On 17/06/2021 Spot Bond					0.00000	100.36782				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN446 On 22/06/2023 Spot Bond					0.00000	100.29309				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.30220				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN451 On 01/07/2023 Spot Bond					0.00000	100.39376				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN452 On 20/03/2023 Spot Bond					0.00000	101.28036				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45: On 21/12/2026 Spot Bond					0.00000	103.06682				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.94804				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.94750				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	101.13997				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	100.33234				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.81701				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	101.24843				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.98116				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.15567				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	100.31762				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	101.09097				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.84084				0.00	0	
Total ASN476 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 ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.32205				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.38296				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/05/2021 Spot Bond					0.00000	100.60189				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	100.60000				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	101.21756				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.32097				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.53064				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.50891				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.16036				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.43286				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.38246				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.38246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.31288				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	102.77060	9.00000	102.76164				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	102.52007	8.18000	102.51003				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.57509	8.36000	102.56526				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.57509	8.36000	102.56526				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 08/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51 On 14/04/2021 Spot Bond					0.00000	99.97553				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	101.78573	9.10000	101.76072				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	102.16227	11.05000	102.13192				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	102.15264	11.00000	102.12243				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 13/05/2021 Spot Bond					0.00000	100.66916				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53: On 31/01/2024 Spot Bond			10.50000	102.05628	10.50000	102.02744				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.05628	10.50000	102.02744				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.10714				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.07042				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.80370				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.07556	10.60000	102.04644				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	103.12777	10.47000	102.02173				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.03063	10.55000	102.00132				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.03422				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.81848				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.83464				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56: On 10/05/2021 Spot Bond					0.00000	100.83464				0.00	0	
Total ASN563 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN563										0.00	0	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.76652				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN56: On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.67557				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	100.69137				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.78919				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.75804				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.66345				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.63637				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.64991				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN57: On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	100.64991				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.43915				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.30168				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.43156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	100.48536				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN582 On 14/11/2022 Spot Bond					0.00000	100.60736				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.47596				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN584 On 13/02/2022 Spot Bond					0.00000	100.52819				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.57126				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	101.00628				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN592 On 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	100.15370				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN593 On 01/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN594 On 31/01/2022 Spot Bond			9.22000	100.27234	9.22000	101.78362				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total ASN596 SPOT										0.00	0	5,000,000.00
Total For ASN596										0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			5.87000	103.60516	5.87000	103.58887				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.49057	9.30000	100.46574				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.49155				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.93997				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.73920				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.78729				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.18200				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.37000	99.49888	6.37000	99.48174				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.84946				0.00	1,000,000,000	500,000,000
Total BAW34 SPOT										0.00	1,000,000,000	500,000,000
Total For BAW34										0.00	1,000,000,000	500,000,000
BAW35 On 18/02/2022 Spot Bond					0.00000	100.73237				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.88738				0.00	600,000,000	300,000,000
Total BAW36 SPOT										0.00	600,000,000	300,000,000
Total For BAW36										0.00	600,000,000	300,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.15665				0.00	0	
Total BAYA57 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 BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.27210				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.67000	8.67000	8.67000	104.84159				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.40804				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.83000	10.83000	10.83000	105.47280				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.25113				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.25560				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.24278				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.24291				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.24710				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.54886				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.28022				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.28172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.28834				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.27970				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.28773				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.27135				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.28756				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.27215				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.28784				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.27981				0.00	0	100,000,00
Total BAYA88 SPOT										0.00	0	100,000,00
Total For BAYA88										0.00	0	100,000,00
BAYB10 On 30/06/2021 Spot Bond					0.00000	100.32062				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.32780				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.32780				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.32780				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.33612				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.32845				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.66631				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.34467				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.91320				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.77500	7.77500	7.77500	101.70779				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.04604				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.03505				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.16037				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.56608				0.00	0	
Total BDX33 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 BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.47000	106.92245	7.47000	106.90115				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.79870				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.53941				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			7.37000	105.74526	7.37000	105.72401			1,474,000,000,000.00	200,000,000	100,000,000	
Total BGL11 SPOT									1,474,000,000,000.00	200,000,000	100,000,000	
Total For BGL11									1,474,000,000,000.00	200,000,000	100,000,000	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.97834				0.00	160,000,000	80,000,000
Total BGL12 SPOT										0.00	160,000,000	80,000,000
Total For BGL12										0.00	160,000,000	80,000,000
BGL13 On 20/08/2021 Spot Bond			6.47000	103.50324	6.47000	103.48530				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.83398				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.57501				0.00	40,000,000	1,165,100,000
Total BGL15 SPOT										0.00	40,000,000	1,165,100,000
Total For BGL15										0.00	40,000,000	1,165,100,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.95109				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.24313				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.85334				0.00	1,000,000,000	600,000,000
Total BGL18 SPOT										0.00	1,000,000,000	600,000,000
Total For BGL18										0.00	1,000,000,000	600,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	103.64671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.82940				0.00	2,400,000,000	700,000,000
Total BGT01 SPOT										0.00	2,400,000,000	700,000,000
Total For BGT01										0.00	2,400,000,000	700,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.72684				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.83251				0.00	2,000,000,000	1,000,000,000
Total BID09 SPOT										0.00	2,000,000,000	1,000,000,000
Total For BID09										0.00	2,000,000,000	1,000,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	101.04674				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.21000	111.93264	6.21000	111.91373				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.41656				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.65360				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.64422				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.07715				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.28525				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.99989				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.54500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.32000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.34300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.75006				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.06401				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.23463				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.71585				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.88873				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.42357				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	99.94262				0.00	400,000,000	200,000,000
Total BPPF23 SPOT										0.00	400,000,000	200,000,000
Total For BPPF23										0.00	400,000,000	200,000,000
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.94756				0.00	0	
Total BPPF24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	101.02185				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	99.99998				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.90481				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.94753				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.98467				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.00098				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.22682				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			5.07000	105.21885	5.07000	105.20428				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.77589				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.80011				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.27000	114.38318	7.27000	114.36074			2,908,000,000.00	400,000	100,00
Total CCT01 SPOT									2,908,000,000.00	400,000	100,00
Total For CCT01									2,908,000,000.00	400,000	100,00
CCT02 On 12/06/2024 Spot Bond			7.52000	115.21462	7.52000	115.19126			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.15000	110.79676	8.15000	110.77272			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.57000	105.16468	9.57000	103.90116			7,656,000,000.00	800,000	200,00
Total CCT04 SPOT									7,656,000,000.00	800,000	200,00
Total For CCT04									7,656,000,000.00	800,000	200,00
CGR42 On 03/08/2023 Spot Bond					0.00000	101.52288			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.31679			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.37621			0.00	0	
Total CGR45 SPOT									0.00	0	
Total For CGR45									0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.87997			0.00	0	
Total CGR46 SPOT									0.00	0	
Total For CGR46									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.94244			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.66984			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.77487			0.00	0	
Total CGR51 SPOT									0.00	0	
Total For CGR51									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.77756				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.92164	3.14000	159.81024				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.95000	1.95000	1.95000	160.01560				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.32614	4.77000	106.79400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.34400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.89548				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.24000	109.28984	7.24000	109.26872				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.69117	8.70700	118.86900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.32536				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.27511				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.03833				0.00	0	
Total CLN371 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 CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	99.61766	10.98000	99.58873				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	112.18800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	117.57045	6.50000	113.77900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.89400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.32608				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.90476				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.89713				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.96500	104.96917	5.96500	104.95212				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.95000	169.64886	1.95000	169.62050				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.37500	134.56076	5.37500	134.52578				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.81500	132.47302	5.81500	132.43699				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	102.07600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.88016				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.91316				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.02572				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.67000	103.78638	6.67000	103.76788				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.85166				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN466 On 28/03/2022 Spot Bond					0.00000	100.35686				0.00	0	
Total CLN466 SPOT										0.00	0	
Total For CLN466										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.65018				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.96510				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	98.04600				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	67.19031	100.00000	67.03996				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN482 On 20/05/2021 Spot Bond					0.00000	100.92965				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.93675				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.10219				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.16500	105.64046	6.16500	105.62284				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	104.71249	10.16000	105.74400				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.47000	105.15137	6.47000	105.13288				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.64841				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.37979				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.70843				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.87000	110.61621	6.87000	110.59591				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.84391				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	100.77976				0.00	0	
Total CLN499 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 CLN499										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.35827				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.96929				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.62296				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.53309				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	94.45751				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	100.76891	9.96000	100.74230				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	104.52708	10.01000	104.49903				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	100.78837				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	102.71527	9.60000	103.38778				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.48735				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.64286				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	100.87432				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.85914	9.20000	100.83450				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	101.14324				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.67899				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.25774				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.70713				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.09900				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.48735				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.35325				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.89178				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	

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 18/07/2025 Spot Bond			9.00000	107.09751	9.00000	107.07147			0.00	0	
Total CLN535 SPOT									0.00	0	
Total For CLN535									0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	98.60535			0.00	0	
Total CLN536 SPOT									0.00	0	
Total For CLN536									0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.18647			0.00	0	
Total CLN537 SPOT									0.00	0	
Total For CLN537									0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	99.87580			0.00	0	
Total CLN540 SPOT									0.00	0	
Total For CLN540									0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	131.71200			0.00	0	
Total CLN541 SPOT									0.00	0	
Total For CLN541									0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.66844			0.00	0	14,273,495,00
Total CLN542 SPOT									0.00	0	14,273,495,00
Total For CLN542									0.00	0	14,273,495,00
CLN54 On 17/01/2024 Spot Bond					0.00000	99.87862			0.00	0	
Total CLN545 SPOT									0.00	0	
Total For CLN545									0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.47000	107.95850	8.47000	107.93377		23,716,000,000.00		2,800,000	700,00
Total CLN546 SPOT								23,716,000,000.00		2,800,000	700,00
Total For CLN546								23,716,000,000.00		2,800,000	700,00
CLN54 On 29/03/2025 Spot Bond			8.52000	105.52057	8.52000	105.49665			0.00	0	
Total CLN547 SPOT									0.00	0	
Total For CLN547									0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.61000	110.01764	8.61000	109.99203			0.00	0	
Total CLN548 SPOT									0.00	0	
Total For CLN548									0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	300.06311			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN553										0.00	0	
CLN553 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	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.92920				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.91223				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.75408				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.86170				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	119.25900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.96831				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	104.08001	10.19000	104.11275				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.47000	110.55893	8.47000	110.53360				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.99911				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.70611				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.08443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.62450				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.91104				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.98427				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.05194				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.70000	108.92794	8.70000	108.90232				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.96050				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.11124				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.91595				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.44677				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.38564				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.89632				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	100.10350				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.95110				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.62845				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN583 On 16/09/2025 Spot Bond					0.00000	100.50921				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	99.90692				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.61126				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.94980				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.52828				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.40540				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.39746				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.49973				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.28625				0.00	0	
Total CLN591 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 CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.79500	138.97802	3.79500	112.13805				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.74130				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.21454				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.74130				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	103.49889				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.09783				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.48165				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.39746				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.39746				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.73200				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	101.57276				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.93795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.86409				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	99.96323				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	99.89275				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.75925				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	104.21568	9.32000	104.18961				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	101.13078				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.39413				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.54739				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.73262				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.62837				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	100.26631				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.22600				0.00	0	140,000,00
Total CLN616 SPOT										0.00	0	140,000,00
Total For CLN616										0.00	0	140,000,00
CLN617 On 20/12/2024 Spot Bond					0.00000	101.97649				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.37216				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.61123				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.07420				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.07021				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2021 Spot Bond					0.00000	100.98931				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	91.35500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.20751				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.49000	106.08773	6.49000	106.06901				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.93422				0.00	0	
Total CLN626 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 CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.61389				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.34500	61.07199	12.34500	81.80428				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.70214				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.17000	102.53191	9.17000	102.50652				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.92998				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.71357				0.00	200,000,000	200,000,000
Total CLN632 SPOT										0.00	200,000,000	200,000,000
Total For CLN632										0.00	200,000,000	200,000,000
CLN632 On 09/10/2034 Spot Bond					0.00000	100.05668				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.94971				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.47468				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.72612				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.92574				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.07119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.83995				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.01060				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	99.90638				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.73012				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.38998				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.13565				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.39066				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.92574				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.64540				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.92574				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.74156				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN652 On 19/08/2025 Spot Bond					0.00000	100.92574				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	99.88400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.39378				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	99.97936				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.05844				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN659 On 20/06/2023 Spot Bond					0.00000	100.33807				0.00	0	6,500,000,00
Total CLN659 SPOT										0.00	0	6,500,000,00
Total For CLN659										0.00	0	6,500,000,00
CLN660 On 20/12/2023 Spot Bond					0.00000	100.35050				0.00	0	15,873,000,00
Total CLN660 SPOT										0.00	0	15,873,000,00
Total For CLN660										0.00	0	15,873,000,00
CLN661 On 20/06/2023 Spot Bond					0.00000	98.73000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	96.52100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	104.72700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	127.21200				0.00	0	
Total CLN664 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 CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.00282				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.11661				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.11237				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	107.45524				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.24354				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.68970				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.02474				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.52027				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.32994	139.67472	4.32994	113.48360				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.32994	139.67472	4.32994	113.48433				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.64702				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.04595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.10248				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.08550				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.32601				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.01573				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.06432				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.50457				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.31197				0.00	450,000,000	450,000,000
Total CLN683 SPOT										0.00	450,000,000	450,000,000
Total For CLN683										0.00	450,000,000	450,000,000
CLN683 On 21/06/2023 Spot Bond					0.00000	100.32065				0.00	300,000,000	300,000,000
Total CLN684 SPOT										0.00	300,000,000	300,000,000
Total For CLN684										0.00	300,000,000	300,000,000
CLN684 On 12/02/2025 Spot Bond					0.00000	100.93469				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.36995				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.38013				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	100.37988				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.33414				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.25000				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.33420				0.00	260,000,000	260,000,000
Total CLN692 SPOT										0.00	260,000,000	260,000,000
Total For CLN692										0.00	260,000,000	260,000,000
CLN693 On 17/05/2025 Spot Bond					0.00000	101.13706				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.67645				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	100.04097				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.34525				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.85957				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.28958				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.13802				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.58501				0.00	0	
Total CLN700 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 CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.82116				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.76607				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.16470				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.44888				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.44424				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.82138				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.13074				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.48438				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.32638				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.87058		13,926,580,000,000.00		1,244,000,000	1,244,000,000	
Total CLN710 SPOT								13,926,580,000,000.00		1,244,000,000	1,244,000,000	
Total For CLN710								13,926,580,000,000.00		1,244,000,000	1,244,000,000	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.11981				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.44103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.79153				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.32855				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.32855				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.32855				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.88530				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.26909				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.43661				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.85849				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.18846				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.56872				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.91581				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	100.30203				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.30203				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.30203				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.30744				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.30744				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.30744				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.47976				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.54714				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.20429				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 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	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.44530				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.04103				0.00	0	
Total CLN735 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 CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.12984				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total CLN737 SPOT								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total For CLN737								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
CLN737 On 20/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		10,000,000,000	10,000,000,000	
Total CLN738 SPOT								10,000,000,000,000.00		10,000,000,000	10,000,000,000	
Total For CLN738								10,000,000,000,000.00		10,000,000,000	10,000,000,000	
CLN81 On 18/04/2028 Spot Bond			7.77500	101.72911	7.77500	101.70779			0.00	0		
Total CLN81 SPOT									0.00	0		
Total For CLN81									0.00	0		
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.86918			0.00	0		
Total CLNF16 SPOT									0.00	0		
Total For CLNF16									0.00	0		
COJ05 On 05/06/2023 Spot Bond			7.87000	112.70845	7.87000	112.68455			0.00	0	13,000,000,000	
Total COJ05 SPOT									0.00	0	13,000,000,000	
Total For COJ05									0.00	0	13,000,000,000	
COJ08 On 22/06/2026 Spot Bond			9.62000	110.85676	9.62000	110.82815			0.00	0		
Total COJ08 SPOT									0.00	0		
Total For COJ08									0.00	0		
COJG0 On 09/06/2024 Spot Bond			6.65000	113.38174	6.65000	113.36136			0.00	0	69,100,000,000	
Total COJG01 SPOT									0.00	0	69,100,000,000	
Total For COJG01									0.00	0	69,100,000,000	
COT01 On 03/04/2023 Spot Bond			7.30500	103.50569	7.30500	103.48540			0.00	0		
Total COT01 SPOT									0.00	0		
Total For COT01									0.00	0		
COT02 On 03/04/2028 Spot Bond			10.03000	101.11058	10.03000	101.08355			0.00	0	100,000,000	
Total COT02 SPOT									0.00	0	100,000,000	
Total For COT02									0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			10.12000	100.02772	10.12000	100.00059			0.00	0	8,200,000,000	
Total COT03 SPOT									0.00	0	8,200,000,000	
Total For COT03									0.00	0	8,200,000,000	
CPV01 On 30/06/2029 Spot Bond			9.67000	9.67000	9.67000	107.87226			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.76501				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.33414				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.32153				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.04226				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.65832				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.33508				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.52332				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.33591				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.23261				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.53992				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.75698				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY01 On 21/11/2022 Spot Bond					0.00000	100.71416			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.71853			0.00	0	80,000,00
Total DSY02 SPOT									0.00	0	80,000,00
Total For DSY02									0.00	0	80,000,00
DSY03 On 21/11/2024 Spot Bond			8.87000	8.87000	8.87000	108.90282			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.22942			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.77294			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.42000	103.31563	6.42000	103.29767			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.78500	106.80178	6.78500	106.78209		677,650,518,000.00	99,874,800	118,128,20	
Total DV23 SPOT								677,650,518,000.00	99,874,800	118,128,20	
Total For DV23								677,650,518,000.00	99,874,800	118,128,20	
DV23/R On 27/02/2023 Spot Bond			100.00000	30.72396	100.00000	30.65520		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	30.72396	100.00000	30.65520		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			6.34000	110.04271	6.34000	110.02373		0.00	0		
Total DV24 SPOT								0.00	0		
Total For DV24								0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	101.42155	9.69000	101.39504		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	101.42155	9.69000	101.39504		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV29 On 18/02/2029 Spot Bond			11.75000	93.16394	11.75000	93.13456		0.00	0		
Total DV29 SPOT								0.00	0		
Total For DV29								0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	101.48068	10.10000	101.45306		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV29/R On 18/02/2029 Spot Bond			10.10000	101.48068	10.10000	101.45306				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.63071				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.94845				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.69145				0.00	1,350,000,000	1,350,000,000
Total DVF22B SPOT										0.00	1,350,000,000	1,350,000,000
Total For DVF22B										0.00	1,350,000,000	1,350,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	101.29476				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.45744				0.00	2,000,000,000	2,000,000,000
Total DVF24 SPOT										0.00	2,000,000,000	2,000,000,000
Total For DVF24										0.00	2,000,000,000	2,000,000,000
DVF25 On 02/04/2024 Spot Bond					0.00000	97.74958				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.03011				0.00	0	100,000,000
Total DVF26 SPOT										0.00	0	100,000,000
Total For DVF26										0.00	0	100,000,000
DVF27 On 02/04/2029 Spot Bond					0.00000	98.51761				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2021 Spot Bond					0.00000	100.54268				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.04279				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.04808				0.00	0	
Total DVFB26 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 DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.94616				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.05153				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.00152				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.82631				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.86625				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.51000	105.31854	4.51000	105.30570				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.87500	104.20142	5.87500	104.18503				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.78000	109.06759	6.78000	109.04784				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.16000	104.74593	5.16000	104.71954				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.08500	92.24851	5.08500	92.22524				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	132.54586	2.25000	132.52262				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.19000	140.33680	4.19000	140.30479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.20200	126.06689	4.20200	126.03811				0.00	0	55,200,00
Total EL29 SPOT										0.00	0	55,200,00
Total For EL29										0.00	0	55,200,00
EL30 On 29/07/2030 Spot Bond			4.24500	121.97250	4.24500	121.94450				0.00	0	82,800,00
Total EL30 SPOT										0.00	0	82,800,00
Total For EL30										0.00	0	82,800,00
EL31 On 02/06/2031 Spot Bond			4.80000	108.18458	4.80000	108.15821				0.00	0	120,000,00
Total EL31 SPOT										0.00	0	120,000,00
Total For EL31										0.00	0	120,000,00
EL36 On 31/01/2036 Spot Bond			5.05500	94.29489	5.05500	94.27118				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	132.54586	2.25000	132.52262				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	148.07165				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	145.70710				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	112.34820				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN007 On 17/06/2025 Spot Bond					0.00000	111.40277				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	111.70853				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	110.02675				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	102.19928				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.56978				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.45018				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.19000	106.67860	9.19000	106.65213				0.00	0	36,200,000.00
Total EMM03 SPOT										0.00	0	36,200,000.00
Total For EMM03										0.00	0	36,200,000.00
EMM04 On 16/05/2028 Spot Bond			11.35000	11.35000	11.35000	97.68962				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.70000	11.70000	11.70000	96.63421				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			9.27000	106.44115	9.27000	104.91151				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.27000	9.27000	9.27000	105.89901				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.87500	11.87500	11.87500	79.64040				0.00	0	
Total EMM07P 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 EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.80500	10.80500	10.80500	102.87565				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.87500	11.87500	11.87500	97.31212				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.67237				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.60968				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.49505				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.50931				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.42803				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.45788				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.91286				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.65196				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.90116				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC47 On 12/03/2022 Spot Bond					0.00000	100.44956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	100.57648				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.59273				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	99.94533				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.52190				0.00	1,000,000,000	500,000,00
Total EQT005 SPOT										0.00	1,000,000,000	500,000,00
Total For EQT005										0.00	1,000,000,000	500,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	101.06102				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.80669				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.76984				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.86556				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.77721				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.81400				0.00	440,000,000	110,000,00
Total ERSA25 SPOT										0.00	440,000,000	110,000,00
Total For ERSA25										0.00	440,000,000	110,000,00
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.75810				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.74040				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.85080				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.14000	108.56756	6.14000	108.54942				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	102.12482	10.00000	102.09730				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.34000	98.27057	8.34000	98.24863		15,463,414,176,000.00		1,854,126,400	6,564,487,60	
Total ES26 SPOT								15,463,414,176,000.00		1,854,126,400	6,564,487,60	
Total For ES26								15,463,414,176,000.00		1,854,126,400	6,564,487,60	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.23169	7.85000	100.21060				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.52000	74.36237	11.65500	73.63357		5,024,692,224,000.00		436,171,200	5,269,365,60	
Total ES33 SPOT								5,024,692,224,000.00		436,171,200	5,269,365,60	
Total For ES33								5,024,692,224,000.00		436,171,200	5,269,365,60	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.58191	7.50000	100.56178				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.10500	76.69502	12.10500	76.67027		3,502,676,169,000.00		289,357,800	7,767,898,40	
Total ES42 SPOT								3,502,676,169,000.00		289,357,800	7,767,898,40	
Total For ES42								3,502,676,169,000.00		289,357,800	7,767,898,40	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.96430	8.50000	103.94053				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	99.89474				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.52954				0.00	0	
Total EXX04 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 EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.49850				0.00	1,440,000,000	610,000,00
Total EXX05 SPOT										0.00	1,440,000,000	610,000,00
Total For EXX05										0.00	1,440,000,000	610,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.33146				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.19945				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.72619				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.82089				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.85899				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.10585				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.21470				0.00	1,000,000,000	600,000,00
Total FIFB19 SPOT										0.00	1,000,000,000	600,000,00
Total For FIFB19										0.00	1,000,000,000	600,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.72738				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.80807				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.37000	5.37000	5.37000	104.21802				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.64261				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	99.98815				0.00	360,000,000	90,000,000
Total FRB18 SPOT										0.00	360,000,000	90,000,000
Total For FRB18										0.00	360,000,000	90,000,000
FRB19 On 14/04/2021 Spot Bond			7.14000	99.98044	7.14000	99.96090				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	99.96434				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.40785				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.21751				0.00	1,200,000,000	525,000,000
Total FRB22 SPOT										0.00	1,200,000,000	525,000,000
Total For FRB22										0.00	1,200,000,000	525,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.38011				0.00	0	300,000,000
Total FRB23 SPOT										0.00	0	300,000,000
Total For FRB23										0.00	0	300,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.11844				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.83046				0.00	370,000,000	172,500,000
Total FRB25 SPOT										0.00	370,000,000	172,500,000
Total For FRB25										0.00	370,000,000	172,500,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.70773				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.97000	108.58215	8.97000	108.55599			520,260,000,000.00		58,000,000	29,000,000
Total FRB27 SPOT									520,260,000,000.00		58,000,000	29,000,000
Total For FRB27									520,260,000,000.00		58,000,000	29,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB28 On 02/12/2025 Spot Bond					0.00000	103.94907				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.00500	170.91775	1.00500	170.89360				0.00	0	2,900,000.00
Total FRBI22 SPOT										0.00	0	2,900,000.00
Total For FRBI22										0.00	0	2,900,000.00
FRBI23 On 07/12/2023 Spot Bond			2.34000	313.79589	2.34000	313.74022				0.00	0	60,000.00
Total FRBI23 SPOT										0.00	0	60,000.00
Total For FRBI23										0.00	0	60,000.00
FRBI25 On 31/01/2025 Spot Bond			2.64000	2.64000	2.64000	148.40266				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.98000	190.76558	3.98000	190.72339				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.34500	4.34500	4.34500	101.12651				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	209.62146				0.00	0	30,000.00
Total FRBI33 SPOT										0.00	0	30,000.00
Total For FRBI33										0.00	0	30,000.00
FRBI46 On 31/03/2046 Spot Bond			5.82000	80.81063	5.82000	80.78878				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.32500	88.86701	5.32500	88.84403				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.33000	6.33000	6.33000	80.35253				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.41000	6.41000	6.41000	79.53993				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.97500	3.97500	3.97500	141.43131				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	94.62749				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.06000	169.50215	2.06000	169.47330				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.92000	168.36232	2.92000	168.32973				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.08764				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.44344				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	103.09622				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	100.71602				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	103.04946				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.15581				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.87939				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.73285				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.36133				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	109.81726				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.23800				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.36753				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.90746				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.31633				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2022 Spot Bond					0.00000	101.51865			0.00	0	
Total FRC290 SPOT									0.00	0	
Total For FRC290									0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	101.14742			0.00	0	
Total FRC293 SPOT									0.00	0	
Total For FRC293									0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	101.12443			0.00	0	
Total FRC294 SPOT									0.00	0	
Total For FRC294									0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.87428			0.00	0	
Total FRC296 SPOT									0.00	0	
Total For FRC296									0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.88955			0.00	0	
Total FRC297 SPOT									0.00	0	
Total For FRC297									0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.41539			0.00	0	100,000,00
Total FRC299 SPOT									0.00	0	100,000,00
Total For FRC299									0.00	0	100,000,00
FRC30(On 25/04/2023 Spot Bond					0.00000	102.99787			0.00	0	
Total FRC300 SPOT									0.00	0	
Total For FRC300									0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.56621			0.00	0	
Total FRC302 SPOT									0.00	0	
Total For FRC302									0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.84948			0.00	0	
Total FRC303 SPOT									0.00	0	
Total For FRC303									0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.15484			0.00	0	
Total FRC305 SPOT									0.00	0	
Total For FRC305									0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.63547			0.00	0	
Total FRC306 SPOT									0.00	0	
Total For FRC306									0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.57981			0.00	0	
Total FRC308 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 FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.30980				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.35474				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.38835				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.57189				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.47551				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.17176				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.96701				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.38819				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.39694				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.35837				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.09126				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.70475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.18126				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.66092				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.90781				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	99.95932				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.77622				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	107.84646				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.88248				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.53314				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.11309				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.30426				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.45744				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34: On 17/08/2021 Spot Bond					0.00000	100.72862				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.32333				0.00	600,000,000	300,000,000
Total FRC343 SPOT										0.00	600,000,000	300,000,000
Total For FRC343										0.00	600,000,000	300,000,000
FRC34: On 15/10/2022 Spot Bond					0.00000	99.95603				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 03/08/2021 Spot Bond					0.00000	100.98471				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.41610				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.36460				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.32547				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.25551				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2021 Spot Bond					0.00000	101.13599				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.76404				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.82590				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.27545				0.00	0	
Total FRC353 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 FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.19232				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.27744				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.24739				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.16056				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.77140				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.49190				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.80285				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.75978				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.18482				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total FRC363 SPOT										0.00	0	5,000,000.00
Total For FRC363										0.00	0	5,000,000.00
FRC66 On 31/01/2022 Spot Bond			2.70000	2.70000	2.70000	168.62106				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.64000	2.64000	2.64000	168.70067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.62000	2.62000	2.62000	168.72722				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.64000	96.98446	4.64000	96.96136				0.00	0	30,000,00
Total FRI33 SPOT										0.00	0	30,000,00
Total For FRI33										0.00	0	30,000,00
FRI38 On 31/01/2038 Spot Bond			4.98500	105.26533	4.98500	105.23905				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.20785				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.67321				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.31216				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.21545				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.85085				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.83814				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.83030				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.68273				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.68559				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.51300	4.51300	4.51300	92.06542				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.90500	4.90500	4.90500	106.33875				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.49912				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.02761				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.04500	104.44950	5.04500	104.42325				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.85000	212.76710	4.85000	212.71493				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.18500	102.57532	5.18500	102.54917				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	212.09182				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.52500	143.76804	3.52500	143.73783				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	124.63140	3.70500	124.60462				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.98500	105.26533	4.98500	105.23905				0.00	0	
Total FRS119 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 FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.00000	209.67371	5.00000	209.62146				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.05000	208.65474	5.05000	208.60246				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.05500	117.25942	3.05500	146.19365				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.08000	208.04625	5.08000	207.99396				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.18500	102.57532	5.18500	102.54917				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.73000	182.05160	4.73000	182.00770				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.93500	93.20125	5.93500	93.17562				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.62000	183.30085	4.62000	183.25718				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.68000	182.61825	4.68000	182.57445				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.59000	198.02595	5.59000	197.97349				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.88500	93.79287	5.88500	93.76718				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.18500	5.18500	5.18500	102.54917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.16500	102.84057	5.16500	102.81440				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.49000	184.78984	4.49000	184.74646				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.36000	202.47020	5.36000	202.41779				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.62000	183.30085	4.62000	183.25718				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.62000	183.30085	4.62000	183.25718				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.91000	180.02823	4.91000	179.98395				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.82500	142.22637	3.82500	142.19534				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.76000	169.90274	1.76000	169.87522				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.97000	179.35947	4.97000	179.31506				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.01000	178.91522	5.01000	178.87072				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.79500	142.37967	3.79500	142.34872				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS152 On 31/03/2028 Spot Bond			4.48500	184.84738	4.48500	184.80401				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.02000	5.02000	5.02000	178.75983				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	18.65671				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.07068				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	99.94550				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	99.93953				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS176 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	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.39409				0.00	440,000,000	110,000,000
Total FRS180 SPOT										0.00	440,000,000	110,000,000
Total For FRS180										0.00	440,000,000	110,000,000
FRS182 On 27/09/2025 Spot Bond					0.00000	100.23809				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	151.97058				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	168.29068				0.00	0	
Total FRS184 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 FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	150.33120				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	161.73342				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	45.80401				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.89290				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.02804				0.00	360,000,000	90,000,000
Total FRS199 SPOT										0.00	360,000,000	90,000,000
Total For FRS199										0.00	360,000,000	90,000,000
FRS199 On 12/08/2025 Spot Bond					0.00000	100.92036				0.00	360,000,000	90,000,000
Total FRS200 SPOT										0.00	360,000,000	90,000,000
Total For FRS200										0.00	360,000,000	90,000,000
FRS200 On 06/08/2025 Spot Bond					0.00000	100.69422				0.00	480,000,000	120,000,000
Total FRS201 SPOT										0.00	480,000,000	120,000,000
Total For FRS201										0.00	480,000,000	120,000,000
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 14/10/2025 Spot Bond					0.00000	99.97115				0.00	360,000,000	90,000,000
Total FRS206 SPOT										0.00	360,000,000	90,000,000
Total For FRS206										0.00	360,000,000	90,000,000
FRS206 On 18/11/2024 Spot Bond					0.00000	100.77879				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	125.76057				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.27993				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.17103				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.32333				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.93328				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22(On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.91375				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	106.30534				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	105.89145				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23(On 23/10/2025 Spot Bond					0.00000	103.87020				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	100.89676				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.75454				0.00	0	
Total FRS241 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 FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	100.85482				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	98.98152				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 20/12/2021 Spot Bond					0.00000	100.21473				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	102.07236				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.75912				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.66232				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.59684				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.56959				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	97.59713				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.60807				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.43376				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.28808				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.14000	2.14000	2.14000	315.27677				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.88000	317.34073	1.88000	317.28839				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.88000	1.88000	1.88000	317.28839				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.00000	170.92450	1.00000	170.90039				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS51 On 31/01/2022 Spot Bond			1.00000	170.92450	1.00000	170.90039				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.00690				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.88500	98.04573	4.88500	98.02152				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.37000	71.61935	4.37000	107.27086				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.94500	2.94500	2.94500	146.77544				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.22500	3.22500	3.22500	145.29979				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.94000	2.94000	2.94000	309.18649				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.25000	5.25000	5.25000	105.32419				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.22000	118.26832	6.22000	118.24842		6,220,000,000,000.00		1,000,000,000	500,000,000	
Total FRX24 SPOT								6,220,000,000,000.00		1,000,000,000	500,000,000	
Total For FRX24								6,220,000,000,000.00		1,000,000,000	500,000,000	
FRX25 On 26/07/2025 Spot Bond			6.77000	112.98459	6.77000	112.96381				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.30000	110.07949	7.30000	110.05793		415,704,340,000.00		56,945,800	53,551,200	
Total FRX26 SPOT								415,704,340,000.00		56,945,800	53,551,200	
Total For FRX26								415,704,340,000.00		56,945,800	53,551,200	
FRX27 On 07/03/2027 Spot Bond			7.41000	114.10310	7.41000	114.08054		453,492,000,000.00		61,200,000	30,300,000	
Total FRX27 SPOT								453,492,000,000.00		61,200,000	30,300,000	

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 FRX27									453,492,000,000.00	61,200,000	30,300,00
FRX28 On 26/07/2028 Spot Bond			7.78000	114.96044	7.78000	114.93621			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.97500	106.56131	8.97500	106.53547			1,436,000,000,000.00	160,000,000	80,000,00
Total FRX30 SPOT									1,436,000,000,000.00	160,000,000	80,000,00
Total For FRX30									1,436,000,000,000.00	160,000,000	80,000,00
FRX31 On 21/02/2031 Spot Bond			9.43000	101.75938	9.43000	101.73348			3,772,000,000.00	400,000	1,500,100,00
Total FRX31 SPOT									3,772,000,000.00	400,000	1,500,100,00
Total For FRX31									3,772,000,000.00	400,000	1,500,100,00
FRX32 On 31/03/2032 Spot Bond			9.55500	106.83559	9.55500	106.80835			955,500,000,000.00	100,000,000	50,000,00
Total FRX32 SPOT									955,500,000,000.00	100,000,000	50,000,00
Total For FRX32									955,500,000,000.00	100,000,000	50,000,00
FRX45 On 14/04/2045 Spot Bond			11.21000	73.43235	11.21000	73.41035			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.22145			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.48900			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.68352			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.61271			0.00	0	
Total FS7A1 SPOT									0.00	0	
Total For FS7A1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.65011			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.67281			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.67948			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.76184				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.62386				0.00	400,000,000	200,000,000
Total GBL05 SPOT										0.00	400,000,000	200,000,000
Total For GBL05										0.00	400,000,000	200,000,000
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.62439				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.85413				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.65443				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.90170				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.72115				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.94500	109.35023	3.94500	109.32609				0.00	0	80,000,000
Total GRL35 SPOT										0.00	0	80,000,000
Total For GRL35										0.00	0	80,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	101.19642				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.92708				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.72986				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT16 On 17/10/2021 Spot Bond					0.00000	99.98768				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.35000	108.58352	6.35000	108.56487				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.59929				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.90669				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.92000	102.46478	8.92000	102.44034				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.94756				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.98455				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.38405				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.81254				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.33438				0.00	1,200,000	300,00
Total GRT26G SPOT										0.00	1,200,000	300,00
Total For GRT26G										0.00	1,200,000	300,00
GRT27 On 28/09/2023 Spot Bond					0.00000	98.91350				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.43599				0.00	0	
Total GRT28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.45387				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.10507				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.58896				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.89643				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.06902				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.39899				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.42945				0.00	400,000,000	200,000,00
Total GRT36 SPOT										0.00	400,000,000	200,000,00
Total For GRT36										0.00	400,000,000	200,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.17758				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.00937				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.44622				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.84624				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.71556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.31149				0.00	0	2,500,000.00
Total GRT45 SPOT										0.00	0	2,500,000.00
Total For GRT45										0.00	0	2,500,000.00
GRT46 On 24/06/2021 Spot Bond					0.00000	100.29625				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.21148				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.19427				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.56564				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.62949				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.17917				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.59142				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.73760				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.38288				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.57073				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB10 On 17/03/2022 Spot Bond					0.00000	100.05011				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.69042				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.55340				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.50600				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.18961				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.17813				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.17493				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.48000	312.72689	2.48000	312.67019				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.83000	2.83000	2.83000	316.93684				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.30500	101.59133	10.30500	101.56313				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.97000	76.08133	4.97000	96.60528				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.75500	85.16206	11.75500	85.13520			14,106,000,000.00	1,200,000	4,350,300,00	
Total HWAY34 SPOT									14,106,000,000.00	1,200,000	4,350,300,00	

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 HWAY34										14,106,000,000.00	1,200,000	4,350,300,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.87087	100.00000	10.84654				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.79500	84.42106	11.79500	84.39434				18,872,000,000.00	1,600,000	5,020,400,00
Total HWAY35 SPOT										18,872,000,000.00	1,600,000	5,020,400,00
Total For HWAY35										18,872,000,000.00	1,600,000	5,020,400,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.86982	100.00000	10.84550				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	100.10568				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	101.17959				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.59472				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.37000	149.88744	2.37500	149.83351				120,707,703,585,000.00	50,931,520,500	334,753,307,80
Total I2025 SPOT										120,707,703,585,000.00	50,931,520,500	334,753,307,80
Total For I2025										120,707,703,585,000.00	50,931,520,500	334,753,307,80
I2029 On 31/03/2029 Spot Bond			3.47500	107.72265	3.47500	107.70028				112,951,336,407,500.00	32,503,981,700	158,729,711,10
Total I2029 SPOT										12,951,336,407,500.00	32,503,981,700	158,729,711,10
Total For I2029										12,951,336,407,500.00	32,503,981,700	158,729,711,10
I2033 On 28/02/2033 Spot Bond			4.14000	102.07873	4.14000	102.05578				46,278,401,292,000.00	11,178,357,800	162,133,378,80
Total I2033 SPOT										16,278,401,292,000.00	11,178,357,800	162,133,378,80
Total For I2033										16,278,401,292,000.00	11,178,357,800	162,133,378,80
I2038 On 31/01/2038 Spot Bond			4.28500	115.37183	4.28500	115.34523				277,184,423,609,500.00	64,687,146,700	364,837,910,90
Total I2038 SPOT										17,184,423,609,500.00	64,687,146,700	364,837,910,90
Total For I2038										17,184,423,609,500.00	64,687,146,700	364,837,910,90
I2046 On 31/03/2046 Spot Bond			4.30000	103.67942	4.30000	103.65560				529,477,443,690,000.00	588,250,568,300	524,800,991,80
Total I2046 SPOT										19,477,443,690,000.00	588,250,568,300	524,800,991,80
Total For I2046										19,477,443,690,000.00	588,250,568,300	524,800,991,80
I2050 On 31/12/2050 Spot Bond			4.32000	106.43917	4.32500	106.31576				64,512,493,632,000.00	14,933,447,600	294,758,802,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2050 SPOT									4,512,493,632,000.00	14,933,447,600	294,758,802,50
Total For I2050									4,512,493,632,000.00	14,933,447,600	294,758,802,50
IBL101 On 24/05/2022 Spot Bond			6.18500	6.18500	6.18500	106.54313			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.37520			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.60000	311.81422	2.60000	311.75669			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.65947			0.00	0	
Total IBL113 SPOT									0.00	0	
Total For IBL113									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.83200			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.69016			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.76891			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.27118			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.78258			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.00004			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.68638			0.00	0	
Total IBL129 SPOT									0.00	0	
Total For IBL129									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL130 On 22/07/2022 Spot Bond					0.00000	99.99476				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.88013				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.65647				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.06867				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.73252				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.68587				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.54103				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.46716				0.00	200,000,000	50,000,000
Total IBL138 SPOT										0.00	200,000,000	50,000,000
Total For IBL138										0.00	200,000,000	50,000,000
IBL141 On 20/02/2023 Spot Bond					0.00000	100.65612				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.65276				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.31530				0.00	480,000,000	120,000,000
Total IBL145 SPOT										0.00	480,000,000	120,000,000
Total For IBL145										0.00	480,000,000	120,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.09596				0.00	0	
Total IBL147 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.57554				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.60059				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.09378				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.67787				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	99.92106				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	99.89822				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.89449				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.86314				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.89851				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.92969				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.08000	1.08000	1.08000	170.79200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.84000	110.24324	6.84000	110.22277				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.12317				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.40000	170.38548	1.40000	170.35957				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.26000	111.14758	5.26000	111.13163				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.82410				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.07000	104.62230	5.07000	104.60784				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	95.48109	100.00000	95.24417				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.73646				0.00	440,000,000	110,000,000
Total IBL89 SPOT										0.00	440,000,000	110,000,000
Total For IBL89										0.00	440,000,000	110,000,000
IBL95 On 12/09/2021 Spot Bond					0.00000	100.90329				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.24251				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.17000	107.92022	8.17000	107.89636				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG08 On 13/05/2030 Spot Bond			10.25000	110.64991	10.25000	110.81595				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.56761				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.74000	112.83171	8.74000	112.80519			3,496,000,000.00	400,000	100,000	
Total IDCG11 SPOT									3,496,000,000.00	400,000	100,000	
Total For IDCG11									3,496,000,000.00	400,000	100,000	
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.06292			0.00	1,000,000,000	500,000,000	
Total IDCG12 SPOT									0.00	1,000,000,000	500,000,000	
Total For IDCG12									0.00	1,000,000,000	500,000,000	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.07534			0.00	0	0	
Total IDCG13 SPOT									0.00	0	0	
Total For IDCG13									0.00	0	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.80773			0.00	0	0	
Total IDCG14 SPOT									0.00	0	0	
Total For IDCG14									0.00	0	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.64181			0.00	0	0	
Total IDCG15 SPOT									0.00	0	0	
Total For IDCG15									0.00	0	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.31517			0.00	2,400,000	600,000	
Total IDCG16 SPOT									0.00	2,400,000	600,000	
Total For IDCG16									0.00	2,400,000	600,000	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.93037			0.00	0	0	
Total IDCG17 SPOT									0.00	0	0	
Total For IDCG17									0.00	0	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.42841			0.00	0	0	
Total IDCG18 SPOT									0.00	0	0	
Total For IDCG18									0.00	0	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.87778			0.00	2,600,000,000	900,000,000	
Total IDCG19 SPOT									0.00	2,600,000,000	900,000,000	
Total For IDCG19									0.00	2,600,000,000	900,000,000	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.35000			0.00	0	0	
Total IDCG21 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG21										0.00	0	
IDCG2 On 18/12/2024 Spot Bond					0.00000	98.75421				0.00	4,000,000,000	1,100,000,000
Total IDCG22 SPOT										0.00	4,000,000,000	1,100,000,000
Total For IDCG22										0.00	4,000,000,000	1,100,000,000
IDCG2 On 29/01/2027 Spot Bond					0.00000	101.20931				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.41751				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.62000	106.40886	7.62000	106.38700				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.92500	99.98377	5.92500	99.96754				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.80021				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.08846				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.38878				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	101.86517				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.58669				0.00	1,400,000,000	700,000,000
Total INLV07 SPOT										0.00	1,400,000,000	700,000,000
Total For INLV07										0.00	1,400,000,000	700,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	100.72220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.40628				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.30662				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.31203				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.04035				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.42820				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.97389				0.00	280,000,000	70,000,000
Total IPF24 SPOT										0.00	280,000,000	70,000,000
Total For IPF24										0.00	280,000,000	70,000,000
IPF25 On 15/10/2023 Spot Bond					0.00000	99.95881				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.91578				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.93247				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.27112				0.00	600,000,000	300,000,000
Total IPF30 SPOT										0.00	600,000,000	300,000,000
Total For IPF30										0.00	600,000,000	300,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	98.63105				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	100.16990				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.46625				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.72355				0.00	0	
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.54472	2.75000	100.53713				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.38000	174.86466	5.38000	174.81946				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.91610				0.00	0	1,123,000,00
Total IV035 SPOT										0.00	0	1,123,000,00
Total For IV035										0.00	0	1,123,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	100.44090				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.44385				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.50000	3.50000	3.50000	167.56556				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.61213				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.20000	102.10825	8.20000	102.08614				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.59663				0.00	0	
Total IV042 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			8.20500	8.20500	8.20500	107.37859			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.50038			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.00000	169.58214	2.00000	169.55357		2,400,000,000,000.00		1,200,000,000	720,000,000
Total IV045 SPOT								2,400,000,000,000.00		1,200,000,000	720,000,000
Total For IV045								2,400,000,000,000.00		1,200,000,000	720,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.05618			0.00	600,000,000	300,000,000
Total IV046 SPOT									0.00	600,000,000	300,000,000
Total For IV046									0.00	600,000,000	300,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	103.33345			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.28000	175.94900	5.28000	175.90399			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.19959			0.00	0	
Total IVC034 SPOT									0.00	0	
Total For IVC034									0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.37000	101.45151	11.37000	101.42089			0.00	0	
Total IVC040 SPOT									0.00	0	
Total For IVC040									0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.68500	106.34843	6.68500	106.32922			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.23395			0.00	0	
Total IVC097 SPOT									0.00	0	
Total For IVC097									0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.23963			0.00	0	
Total IVC103 SPOT									0.00	0	
Total For IVC103									0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.23584			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.97929				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			6.33500	104.23372	6.33500	104.21575				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.46233				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.98623				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.23142				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.06199				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.69693				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.29979				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.59820				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.08293				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.15602				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC147 On 21/12/2021 Spot Bond					0.00000	100.29621				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.82279				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.78623				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.57507				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	101.12174				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.80662				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.41341				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.37357				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	99.88799				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.57803				0.00	0	
Total IVC176 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.20176				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.04548				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.82512				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.88019				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.37695				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.24165				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.28141	7.40000	102.26099				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.62338				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.69670				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.84702				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.42397				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IVZ037 SPOT									0.00	0	
Total For IVZ037									0.00	0	
IVZ038 On 22/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.83793		7,110,000,000,000.00	1,800,000,000	900,000,000	
Total IVZ038 SPOT								7,110,000,000,000.00	1,800,000,000	900,000,000	
Total For IVZ038								7,110,000,000,000.00	1,800,000,000	900,000,000	
IVZ039 On 29/04/2021 Spot Bond			3.95000	3.95000	3.95000	99.76248		0.00	0	0	
Total IVZ039 SPOT								0.00	0	0	
Total For IVZ039								0.00	0	0	
IVZ040 On 06/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.67925		0.00	0	0	
Total IVZ040 SPOT								0.00	0	0	
Total For IVZ040								0.00	0	0	
IVZ041 On 13/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.60214		0.00	0	0	
Total IVZ041 SPOT								0.00	0	0	
Total For IVZ041								0.00	0	0	
IVZ042 On 20/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.52514		10,530,000,000,000.00	2,600,000,000	1,300,000,000	
Total IVZ042 SPOT								10,530,000,000,000.00	2,600,000,000	1,300,000,000	
Total For IVZ042								10,530,000,000,000.00	2,600,000,000	1,300,000,000	
IVZ043 On 27/05/2021 Spot Bond			4.05000	4.05000	4.05000	99.44827		0.00	0	0	
Total IVZ043 SPOT								0.00	0	0	
Total For IVZ043								0.00	0	0	
IVZ044 On 03/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.36380		0.00	0	0	
Total IVZ044 SPOT								0.00	0	0	
Total For IVZ044								0.00	0	0	
IVZ045 On 08/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.30838		0.00	0	0	
Total IVZ045 SPOT								0.00	0	0	
Total For IVZ045								0.00	0	0	
IVZ046 On 10/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.28623		10,660,000,000,000.00	2,600,000,000	1,300,000,000	
Total IVZ046 SPOT								10,660,000,000,000.00	2,600,000,000	1,300,000,000	
Total For IVZ046								10,660,000,000,000.00	2,600,000,000	1,300,000,000	
IVZ047 On 17/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.20878		0.00	0	0	
Total IVZ047 SPOT								0.00	0	0	
Total For IVZ047								0.00	0	0	
IVZ048 On 24/06/2021 Spot Bond			4.10000	4.10000	4.10000	99.13145		0.00	0	0	
Total IVZ048 SPOT								0.00	0	0	
Total For IVZ048								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
IVZ049 On 01/07/2021 Spot Bond			4.10000	4.10000	4.10000	99.05424				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		700,000,000,000,000.00		27,000,000,000	27,000,000,000	
Total IVZ050 SPOT								10,000,000,000,000.00		27,000,000,000	27,000,000,000	
Total For IVZ050								10,000,000,000,000.00		27,000,000,000	27,000,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.39117				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.28486				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.17000	106.85013	6.17000	106.83230				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.73419				0.00	400,000,000	100,000,000
Total KAP012 SPOT										0.00	400,000,000	100,000,000
Total For KAP012										0.00	400,000,000	100,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	99.72974				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.90495				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.68340				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.74321				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.89550				0.00	0	
Total KAP017 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 KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.16799				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.71000	122.90426	8.71000	122.87532				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	97.13866				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.00320				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.15000	106.83300	7.15000	106.81238				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.30145				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.17000	103.36561	9.17000	103.34029				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.17943				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.37500	95.94357	12.37500	95.91175				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.22000	102.41039	10.22000	102.38234				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.06207				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.72859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.97167				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.09537				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.78477				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.35555				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.22229				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.35010				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.68000	105.11570	6.68000	105.09683				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.20223				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.63259				0.00	540,000,000	170,000,000
Total LGL08 SPOT										0.00	540,000,000	170,000,000
Total For LGL08										0.00	540,000,000	170,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	102.88781				0.00	270,000,000	180,000,000
Total LGL09 SPOT										0.00	270,000,000	180,000,000
Total For LGL09										0.00	270,000,000	180,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.36734				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	100.57733				0.00	0	40,000,00
Total LGL11 SPOT										0.00	0	40,000,00
Total For LGL11										0.00	0	40,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	101.46826				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	101.14787				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.46236				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.95693				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.98199				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.23411				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.71952				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.73954				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.70516				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.91494				0.00	0	2,000,000,00
Total MBF061 SPOT										0.00	0	2,000,000,00
Total For MBF061										0.00	0	2,000,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.71675				0.00	0	1,058,200,00
Total MBF063 SPOT										0.00	0	1,058,200,00

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 MBF063										0.00	0	1,058,200,00
MBF06: On 30/09/2022 Spot Bond					0.00000	100.64003				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.46970				0.00	0	3,000,000,00
Total MBF066 SPOT										0.00	0	3,000,000,00
Total For MBF066										0.00	0	3,000,000,00
MBF06: On 17/11/2021 Spot Bond					0.00000	100.63728				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.68883				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.78341				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.65898				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	99.98779				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	101.02095				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.99850				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.39127				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.65016				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.88022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.59987				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.18718				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.19099				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.02343				0.00	600,000,000	300,000,000
Total MBP050 SPOT										0.00	600,000,000	300,000,000
Total For MBP050										0.00	600,000,000	300,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.51893				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.22679				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.65000	7.65000	7.65000	115.07782				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.97000	107.96553	5.97000	107.94798				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	101.40742				0.00	120,000,000	60,000,000
Total MMIG06 SPOT										0.00	120,000,000	60,000,000
Total For MMIG06										0.00	120,000,000	60,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.92118				0.00	600,000,000	300,000,000
Total MMIG07 SPOT										0.00	600,000,000	300,000,000
Total For MMIG07										0.00	600,000,000	300,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	100.26340				0.00	1,400,000,000	700,000,000
Total MML01 SPOT										0.00	1,400,000,000	700,000,000
Total For MML01										0.00	1,400,000,000	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			8.27000	107.68106	8.27000	107.65709				6,616,000,000.00	800,000	200,00
Total MML02 SPOT										6,616,000,000.00	800,000	200,00
Total For MML02										6,616,000,000.00	800,000	200,00
MML03 On 15/03/2028 Spot Bond					0.00000	100.85628				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.52000	97.79383	8.52000	97.77458				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.98546				0.00	600,000,000	300,000,00
Total MTN07 SPOT										0.00	600,000,000	300,000,00
Total For MTN07										0.00	600,000,000	300,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	99.85770				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	100.62100				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.50383				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.00673				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.69558				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.86795				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.90118				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.35200				0.00	0	
Total MTN16 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 MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.52142				0.00	4,000,000,000	1,000,000,000
Total MTN17 SPOT										0.00	4,000,000,000	1,000,000,000
Total For MTN17										0.00	4,000,000,000	1,000,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	98.74648				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.51886				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.32014				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.58071				0.00	600,000,000	600,000,000
Total MTN21 SPOT										0.00	600,000,000	600,000,000
Total For MTN21										0.00	600,000,000	600,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.22546				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.22000	101.86537	8.22000	101.84270				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.32511				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.93582				0.00	0	1,890,000,000
Total MTNC22 SPOT										0.00	0	1,890,000,000
Total For MTNC22										0.00	0	1,890,000,000
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.75259				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.75259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.80594				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.80588				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.09604				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.88874				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.32887				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.42095				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.00513				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.28702				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.36667				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.43425				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.49629				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			6.19000	106.40524	6.19000	106.38732				0.00	0	1,000,000,00
Total NAM01 SPOT										0.00	0	1,000,000,00
Total For NAM01										0.00	0	1,000,000,00
NAM03 On 01/08/2023 Spot Bond			6.77000	108.86386	6.77000	108.84384				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.15000	107.64910	9.15000	107.62250				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.08624				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.13551				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.01825				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.22837				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.03488				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.33500	109.60827	6.33500	109.58969				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.22000	103.56379	5.22000	103.54914				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.63500	103.99578	5.63500	103.97982				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.52000	111.31474	6.52000	111.29501				0.00	0	
Total NBK16A 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 NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.04000	116.86338	7.04000	116.84117				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			6.16500	107.26038	6.16500	107.24249				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.03000	117.91485	7.03000	117.89247				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.32080				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.07000	114.79279	8.07000	114.76770				0.00	0	250,000,00
Total NBK21A SPOT										0.00	0	250,000,00
Total For NBK21A										0.00	0	250,000,00
NBK22 On 19/11/2022 Spot Bond			5.26000	111.31027	5.26000	111.29431				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.75500	119.58371	6.75500	119.56176				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.79500	120.32662	7.79500	120.30120				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.86205				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.74500	5.74500	5.74500	110.08893				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.93091				0.00	1,800,000,000	600,000,00
Total NBK25B SPOT										0.00	1,800,000,000	600,000,00
Total For NBK25B										0.00	1,800,000,000	600,000,00
NBK26 On 10/05/2023 Spot Bond			100.00000	31.68771	100.00000	31.61681				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.14033				0.00	600,000,000	300,000,00
Total NBK26B SPOT										0.00	600,000,000	300,000,00
Total For NBK26B										0.00	600,000,000	300,000,00
NBK27I On 10/05/2026 Spot Bond			7.98000	117.74795	7.98000	117.72251			6,384,000,000.00		800,000	200,00
Total NBK27A SPOT									6,384,000,000.00		800,000	200,00
Total For NBK27A									6,384,000,000.00		800,000	200,00
NBK28I On 02/08/2023 Spot Bond			5.66500	111.19183	5.66500	111.17466			0.00		0	
Total NBK28A SPOT									0.00		0	
Total For NBK28A									0.00		0	
NBK29I On 31/07/2026 Spot Bond			7.14000	116.68172	7.14000	116.65912			5,712,000,000.00		800,000	200,00
Total NBK29A SPOT									5,712,000,000.00		800,000	200,00
Total For NBK29A									5,712,000,000.00		800,000	200,00
NBK30I On 20/02/2024 Spot Bond			6.12000	110.35870	6.12000	110.34033			0.00		0	
Total NBK30A SPOT									0.00		0	
Total For NBK30A									0.00		0	
NBK31I On 09/11/2023 Spot Bond			5.79500	112.54439	5.79500	112.52663			0.00		0	
Total NBK31A SPOT									0.00		0	
Total For NBK31A									0.00		0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.38857			0.00		0	
Total NBK31B SPOT									0.00		0	
Total For NBK31B									0.00		0	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.95612			0.00		0	
Total NBK34B SPOT									0.00		0	
Total For NBK34B									0.00		0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.83069			0.00		0	
Total NBK35B SPOT									0.00		0	
Total For NBK35B									0.00		0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.47910			0.00		0	
Total NBK36B SPOT									0.00		0	
Total For NBK36B									0.00		0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.35360			0.00		0	
Total NBK38B SPOT									0.00		0	
Total For NBK38B									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK4 On 28/10/2024 Spot Bond			9.94500	9.94500	9.94500	71.45366				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.29322				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.51426				0.00	240,000,000	60,000,000
Total NBK42B SPOT										0.00	240,000,000	60,000,000
Total For NBK42B										0.00	240,000,000	60,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	102.63498				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.71137				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.83227				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.26956				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.88520				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.59894				0.00	1,000,000,000	500,000,000
Total NBK49B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK49B										0.00	1,000,000,000	500,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.91305				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.04157				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.20583				0.00	0	
Total NBK52B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.23132				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.72206				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	101.07241				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.94839				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	101.05853				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.37499				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.81644				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.08469				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.65365				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.32341				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			9.11500	104.58326	9.11500	104.55794				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.32070				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.15000	104.05280	9.15000	104.02750				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.32341				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.32763				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.33304				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.02926				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.50619				0.00	0	176,500,0€
Total NEDT1B SPOT										0.00	0	176,500,0€
Total For NEDT1B										0.00	0	176,500,0€
NET53 On 17/04/2021 Spot Bond					0.00000	99.90687				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.49768				0.00	120,000,000	60,000,0€
Total NGL01 SPOT										0.00	120,000,000	60,000,0€
Total For NGL01										0.00	120,000,000	60,000,0€
NGL01 On 01/07/2025 Spot Bond					0.00000	100.80198				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.64026				0.00	38,000,000	119,000,0€
Total NGL02 SPOT										0.00	38,000,000	119,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL02										0.00	38,000,000	119,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.07819				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.06609				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.31765				0.00	600,000,000	300,000,000
Total NGL05 SPOT										0.00	600,000,000	300,000,000
Total For NGL05										0.00	600,000,000	300,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	100.82803				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	99.77152				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.62720				0.00	360,000,000	90,000,000
Total NGL08 SPOT										0.00	360,000,000	90,000,000
Total For NGL08										0.00	360,000,000	90,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.89260				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.56988				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.07647				0.00	0	1,000,000,000
Total NGT103 SPOT										0.00	0	1,000,000,000
Total For NGT103										0.00	0	1,000,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	102.82260				0.00	6,000,000	1,001,500,000
Total NGT104 SPOT										0.00	6,000,000	1,001,500,000
Total For NGT104										0.00	6,000,000	1,001,500,000
NGT10 On 22/05/2025 Spot Bond					0.00000	101.74959				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.77630				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.87354				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.56457				0.00	17,200,000	4,300,00
Total NGT108 SPOT										0.00	17,200,000	4,300,00
Total For NGT108										0.00	17,200,000	4,300,00
NHM00 On 12/05/2021 Spot Bond			13.50000	105.61715	13.50000	105.57851				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	99.92001				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	99.92241				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.54508				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.95891				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.41304				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.95257				0.00	0	320,000,00
Total NHM014 SPOT										0.00	0	320,000,00
Total For NHM014										0.00	0	320,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.54198				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.30343				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	101.89136				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.94208				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.93801				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	208.60246				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.99000	3.99000	3.99000	190.60410				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.13000	3.13000	3.13000	145.79852				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.77500	3.77500	3.77500	105.38095				0.00	0	230,000,00
Total NI29 SPOT										0.00	0	230,000,00
Total For NI29										0.00	0	230,000,00
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			5.03500	5.03500	5.03500	104.55869				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.23500	3.23500	3.23500	145.24741				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	196.04729	3.45000	196.00663				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.62500	3.62500	3.62500	143.22152				0.00	0	
Total NILB13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.63500	3.63500	3.63500	194.89119				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.78000	193.16872	3.78000	193.12703				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.15000	103.04004	5.15000	103.01387				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.79767				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.55196				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.28909				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.78058				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.61501				0.00	360,000,000	90,000,00
Total NN022 SPOT										0.00	360,000,000	90,000,00
Total For NN022										0.00	360,000,000	90,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	101.73150				0.00	440,000,000	110,000,00
Total NN023 SPOT										0.00	440,000,000	110,000,00
Total For NN023										0.00	440,000,000	110,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	101.21961				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.73874				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.57155				0.00	440,000,000	110,000,00

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 NN034 SPOT										0.00	440,000,000	110,000,000
Total For NN034										0.00	440,000,000	110,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	100.97546				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.69167				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.08099				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.76587				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.22497				0.00	480,000,000	120,000,000
Total NN040 SPOT										0.00	480,000,000	120,000,000
Total For NN040										0.00	480,000,000	120,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	135.59267				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.02314				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	135.39494				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	133.84028				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.47643				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	123.83710				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN054 On 04/08/2027 Spot Bond					0.00000	98.42632				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.54668				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.31958				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.99509				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.50170				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.01304				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	98.26507				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	109.67000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	108.02000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	111.53000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	110.21000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	108.62480				0.00	0	
Total NNF017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NNF017									0.00	0	
NNF017 On 20/04/2021 Spot Bond					0.00000	100.95477			0.00	0	
Total NNF018 SPOT									0.00	0	
Total For NNF018									0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.95462			0.00	0	
Total NNF019 SPOT									0.00	0	
Total For NNF019									0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	109.60948			0.00	0	
Total NNF02 SPOT									0.00	0	
Total For NNF02									0.00	0	
NNF020 On 22/04/2021 Spot Bond					0.00000	100.92487			0.00	0	
Total NNF020 SPOT									0.00	0	
Total For NNF020									0.00	0	
NNF020 On 18/11/2021 Spot Bond					0.00000	100.71241			0.00	0	
Total NNF021 SPOT									0.00	0	
Total For NNF021									0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.41607			0.00	0	
Total NNF022 SPOT									0.00	0	
Total For NNF022									0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	99.97654			0.00	0	
Total NNF023 SPOT									0.00	0	
Total For NNF023									0.00	0	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.81354			0.00	0	
Total NNF024 SPOT									0.00	0	
Total For NNF024									0.00	0	
NNF024 On 17/02/2026 Spot Bond					0.00000	90.06243			0.00	0	
Total NNF025 SPOT									0.00	0	
Total For NNF025									0.00	0	
NNF025 On 19/05/2021 Spot Bond					0.00000	100.70079			0.00	0	
Total NNF026 SPOT									0.00	0	
Total For NNF026									0.00	0	
NNF026 On 09/06/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total NNF027 SPOT									0.00	0	
Total For NNF027									0.00	0	
NNF027 On 09/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	25,000,000,000	25,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF028 SPOT										10,000,000,000,000.00	25,000,000,000	25,000,000,000
Total For NNF028										10,000,000,000,000.00	25,000,000,000	25,000,000,000
NNF03 On 01/08/2022 Spot Bond					0.00000	109.60948				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	127.95354				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	106.33322				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.51723				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.15899				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.74462				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.74602				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.69919				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.55714				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.50624				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.79940				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	100.76597			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.61694			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.63453			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.63686			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.84000	113.35643	6.84000	113.33537			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.73000	197.90521	2.73000	197.86802			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.39000	119.82002	9.39000	119.78982			0.00	0	270,000,00
Total NRA028 SPOT									0.00	0	270,000,00
Total For NRA028									0.00	0	270,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	16.69154	100.00000	16.65439			0.00	0	
Total NRA028/R186 SPOT									0.00	0	
Total For NRA028/R186									0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.66412			0.00	885,000,000	745,000,00
Total NTC21 SPOT									0.00	885,000,000	745,000,00
Total For NTC21									0.00	885,000,000	745,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.86216			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.74374			0.00	0	
Total NTC25 SPOT									0.00	0	
Total For NTC25									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.13891			0.00	200,000,000	200,000,00
Total NTC26 SPOT									0.00	200,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC26										0.00	200,000,000	200,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	100.43352				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.43934				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.46648				0.00	800,000,000	400,000,000
Total NTC29 SPOT										0.00	800,000,000	400,000,000
Total For NTC29										0.00	800,000,000	400,000,000
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.50413				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.84749				0.00	0	19,000,000,000
Total NTC32 SPOT										0.00	0	19,000,000,000
Total For NTC32										0.00	0	19,000,000,000
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.36027				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.41228				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.01000	104.54293	6.01000	104.52612				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.33000	112.92460	7.33000	112.90252				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			6.20000	107.16658	6.20000	107.14881				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.65500	114.54473	7.65500	114.52135				0.00	0	900,000,000

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 OML10 SPOT										0.00	0	900,000,00
Total For OML10										0.00	0	900,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.46269				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.20859				0.00	1,400,000,000	500,000,00
Total OML12 SPOT										0.00	1,400,000,000	500,000,00
Total For OML12										0.00	1,400,000,000	500,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.48987				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.49428				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.68522				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.05357				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.91294				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.66072				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.73951				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.83287				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.84620				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
PRE2D On 20/02/2022 Spot Bond					0.00000	100.85953				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.37500	117.54700	7.37000	117.54855			686,294,880,700,000.00	2,262,548,458,400	1,208,767,775,000	
Total R186 SPOT									16,294,880,700,000.00	262,548,458,400	208,767,775,000	
Total For R186									16,294,880,700,000.00	262,548,458,400	208,767,775,000	
R197 On 07/12/2023 Spot Bond			1.53000	320.07156	1.53000	320.02182			1,848,334,095,000.00	1,208,061,500	130,520,198,900	
Total R197 SPOT									1,848,334,095,000.00	1,208,061,500	130,520,198,900	
Total For R197									1,848,334,095,000.00	1,208,061,500	130,520,198,900	
R202 On 07/12/2033 Spot Bond			4.05000	230.23123	4.05000	230.17976			411,948,979,470,000.00	101,715,797,400	336,609,705,400	
Total R202 SPOT									11,948,979,470,000.00	101,715,797,400	336,609,705,400	
Total For R202									11,948,979,470,000.00	101,715,797,400	336,609,705,400	
R2023 On 28/02/2023 Spot Bond			5.14000	105.53959	5.17000	105.47020			680,002,611,420,000.00	1,299,611,403,000	811,510,532,400	
Total R2023 SPOT									30,002,611,420,000.00	299,611,403,000	811,510,532,400	
Total For R2023									30,002,611,420,000.00	299,611,403,000	811,510,532,400	
R2030 On 31/01/2030 Spot Bond			9.30500	93.84348	9.30500	93.81990			346,079,585,284,000.00	1,111,883,888,800	772,118,214,200	
Total R2030 SPOT									16,079,585,284,000.00	111,883,888,800	772,118,214,200	
Total For R2030									16,079,585,284,000.00	111,883,888,800	772,118,214,200	
R2032 On 31/03/2032 Spot Bond			10.12500	88.03802	10.12500	88.01426			508,628,454,762,500.00	1,037,889,230,100	987,369,663,800	
Total R2032 SPOT									18,628,454,762,500.00	1,037,889,230,100	987,369,663,800	
Total For R2032									18,628,454,762,500.00	1,037,889,230,100	987,369,663,800	
R2035 On 28/02/2035 Spot Bond			10.77000	87.54725	10.77000	87.52231			224,435,012,710,000.00	1,042,194,523,000	802,315,708,100	
Total R2035 SPOT									14,435,012,710,000.00	1,042,194,523,000	802,315,708,100	
Total For R2035									14,435,012,710,000.00	1,042,194,523,000	802,315,708,100	
R2037 On 31/01/2037 Spot Bond			11.00000	83.12135	11.00000	83.09676			500,577,230,300,000.00	681,870,657,300	330,550,348,100	
Total R2037 SPOT									10,577,230,300,000.00	681,870,657,300	330,550,348,100	
Total For R2037									10,577,230,300,000.00	681,870,657,300	330,550,348,100	
R2040 On 31/01/2040 Spot Bond			11.10000	85.32415	11.10000	85.29869			812,885,047,030,000.00	253,413,067,300	490,937,629,600	
Total R2040 SPOT									12,885,047,030,000.00	253,413,067,300	490,937,629,600	
Total For R2040									12,885,047,030,000.00	253,413,067,300	490,937,629,600	
R2044 On 31/01/2044 Spot Bond			11.16000	81.93237	11.16000	81.90779			547,140,192,080,000.00	407,449,838,000	937,150,975,800	
Total R2044 SPOT									17,140,192,080,000.00	407,449,838,000	937,150,975,800	
Total For R2044									17,140,192,080,000.00	407,449,838,000	937,150,975,800	
R2048 On 28/02/2048 Spot Bond			11.08500	81.11930	11.08500	81.09552			763,667,319,851,000.00	1,782,919,920,600	515,573,793,500	
Total R2048 SPOT									13,667,319,851,000.00	1,782,919,920,600	515,573,793,500	

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 R2048									3,667,319,851,000.00	782,919,920,600	515,573,793,50
R209 On 31/03/2036 Spot Bond			10.57000	68.09622	10.70500	67.32167			874,833,061,056,000.00	461,195,180,800	650,858,807,60
Total R209 SPOT									4,833,061,056,000.00	461,195,180,800	650,858,807,60
Total For R209									4,833,061,056,000.00	461,195,180,800	650,858,807,60
R210 On 31/03/2028 Spot Bond			3.28000	199.32840	3.28000	199.28807			22,226,126,240,000.00	6,776,258,000	70,560,499,40
Total R210 SPOT									2,226,126,240,000.00	6,776,258,000	70,560,499,40
Total For R210									2,226,126,240,000.00	6,776,258,000	70,560,499,40
R212 On 31/01/2022 Spot Bond			0.75000	171.26282	0.75000	171.23982			10,845,000,000,000.00	14,460,000,000	201,070,800,00
Total R212 SPOT									10,845,000,000,000.00	14,460,000,000	201,070,800,00
Total For R212									10,845,000,000,000.00	14,460,000,000	201,070,800,00
R213 On 28/02/2031 Spot Bond			9.68000	84.01600	9.75000	83.60624			632,128,201,704,000.00	168,608,285,300	426,446,668,90
Total R213 SPOT									2,128,201,704,000.00	168,608,285,300	426,446,668,90
Total For R213									2,128,201,704,000.00	168,608,285,300	426,446,668,90
R214 On 28/02/2041 Spot Bond			11.03500	64.52225	11.03500	64.50341			042,572,953,084,000.00	819,444,762,400	744,794,788,10
Total R214 SPOT									12,572,953,084,000.00	819,444,762,400	744,794,788,10
Total For R214									12,572,953,084,000.00	819,444,762,400	744,794,788,10
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.52381			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.62430			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.12102			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.46481			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.02124			0.00	2,440,000,000	910,000,00
Total RDFB14 SPOT									0.00	2,440,000,000	910,000,00
Total For RDFB14									0.00	2,440,000,000	910,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.78062			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.09241			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.63226				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.48042				0.00	2,000,000,000	500,000,000
Total RDFB18 SPOT										0.00	2,000,000,000	500,000,000
Total For RDFB18										0.00	2,000,000,000	500,000,000
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.56965				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.29851				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.31202				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.21009				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.29724				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.04513				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.77902				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.49314				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED14: On 17/09/2021 Spot Bond					0.00000	100.41331				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	101.21281				0.00	1,400,000,000	880,000,000
Total RED151 SPOT										0.00	1,400,000,000	880,000,000
Total For RED151										0.00	1,400,000,000	880,000,000
RED16 On 07/12/2021 Spot Bond					0.00000	100.87912				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.75296				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.90237				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.99547				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	102.87891				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.81346				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.78846				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.78690				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.98622				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.66353				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	101.33703			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.85016			0.00	600,000,000	300,000,000
Total RES50 SPOT									0.00	600,000,000	300,000,000
Total For RES50									0.00	600,000,000	300,000,000
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RW21 On 21/04/2021 Spot Bond			5.54500	99.87861	5.54500	99.86346			0.00	0	
Total RW21 SPOT									0.00	0	
Total For RW21									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.82000	109.66510	6.82000	109.64490			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.62000	96.60722	11.62000	96.57724		4,648,000,000.00	0.00	400,000	100,000
Total RW28 SPOT								4,648,000,000.00		400,000	100,000
Total For RW28								4,648,000,000.00		400,000	100,000
SBK23 On 28/05/2022 Spot Bond			5.42000	110.93917	5.42000	110.92278			0.00	0	
Total SBK23 SPOT									0.00	0	
Total For SBK23									0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.67539			0.00	2,800,000,000	1,110,000,000
Total SBK25 SPOT									0.00	2,800,000,000	1,110,000,000
Total For SBK25									0.00	2,800,000,000	1,110,000,000
SBK26 On 25/04/2021 Spot Bond			6.24000	105.90773	6.24000	105.88967			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.98066			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.58309			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.96000	104.08576	4.96000	104.07176				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.17000	116.22376	7.17000	116.20115				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.98965				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.80000	112.68891	5.80000	112.67111				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.27000	107.05043	7.27000	107.02931				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.69000	113.39316	7.69000	113.36965				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.25000	112.40598	6.25000	112.38718				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.53000	110.32528	6.53000	110.30570			1,175,400,000,000.00	180,000,000	120,000,000	
Total SBS38 SPOT									1,175,400,000,000.00	180,000,000	120,000,000	
Total For SBS38									1,175,400,000,000.00	180,000,000	120,000,000	
SBS39 On 29/01/2030 Spot Bond			8.79500	107.48351	8.79500	107.45796			0.00	0		
Total SBS39 SPOT									0.00	0		
Total For SBS39									0.00	0		
SBS4 On 16/11/2021 Spot Bond			4.30000	105.99287	4.30000	105.98042			0.00	0		
Total SBS4 SPOT									0.00	0		
Total For SBS4									0.00	0		
SBS41 On 12/11/2022 Spot Bond			5.07000	111.54847	5.07000	111.53305			0.00	0		
Total SBS41 SPOT									0.00	0		
Total For SBS41									0.00	0		

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			6.81000	119.31094	6.81000	119.28887				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.82500	119.70666	7.82500	119.68129				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.21000	111.10288	5.21000	111.08709				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.26942				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.57975				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.51000	105.71624	4.51000	105.70321				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.87500	5.87500	5.87500	111.84850				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.77076				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.14137				0.00	0	2,500,000,00
Total SBS53 SPOT										0.00	0	2,500,000,00
Total For SBS53										0.00	0	2,500,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.31020				0.00	1,350,000,000	500,000,00
Total SBS55 SPOT										0.00	1,350,000,000	500,000,00
Total For SBS55										0.00	1,350,000,000	500,000,00
SBS56 On 12/06/2022 Spot Bond			4.78500	107.65278	4.78500	107.63880				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.19606				0.00	0	
Total SBS57 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 SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.51429				0.00	0	50,000,00
Total SBS58 SPOT										0.00	0	50,000,00
Total For SBS58										0.00	0	50,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	100.51055				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.58574				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.60287				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.68372				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.43881				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.63928				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.22605				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.94025				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.61310				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.95000	316.79809	1.95000	316.74524				0.00	0	90,000,00
Total SBSI11 SPOT										0.00	0	90,000,00
Total For SBSI11										0.00	0	90,000,00
SBSI14 On 07/12/2033 Spot Bond			5.10000	5.10000	5.10000	207.58952				0.00	0	

Contract 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	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.17747				0.00	560,000,000	140,000,00
Total SBT101 SPOT										0.00	560,000,000	140,000,00
Total For SBT101										0.00	560,000,000	140,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	103.83829				0.00	280,000,000	70,000,00
Total SBT102 SPOT										0.00	280,000,000	70,000,00
Total For SBT102										0.00	280,000,000	70,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.45497				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	103.66688				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	1,300,000,00
Total SBT105 SPOT										0.00	0	1,300,000,00
Total For SBT105										0.00	0	1,300,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.05603				0.00	740,000,000	260,000,00
Total SBT201 SPOT										0.00	740,000,000	260,000,00
Total For SBT201										0.00	740,000,000	260,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.78918				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.27000	111.10814	7.27000	111.08634			37,804,000,000.00		5,200,000	1,300,00
Total SBT203 SPOT									37,804,000,000.00		5,200,000	1,300,00
Total For SBT203									37,804,000,000.00		5,200,000	1,300,00
SBT204 On 16/04/2024 Spot Bond					0.00000	99.93719				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.62020				0.00	0	30,000,00
Total SBT206 SPOT										0.00	0	30,000,00
Total For SBT206										0.00	0	30,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.23705				0.00	2,620,000,000	1,180,000,00
Total SBT207 SPOT										0.00	2,620,000,000	1,180,000,00
Total For SBT207										0.00	2,620,000,000	1,180,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	100.92026				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.00006				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	98.77864				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.13624				0.00	520,000,000	130,000,000
Total SLI4 SPOT										0.00	520,000,000	130,000,000
Total For SLI4										0.00	520,000,000	130,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.87120				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.83611				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.99128				0.00	280,000,000	70,000,000
Total SLRA5 SPOT										0.00	280,000,000	70,000,000
Total For SLRA5										0.00	280,000,000	70,000,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.86664				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.90935				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.92004				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.84379				0.00	0	
Total SLRB5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.92005				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.04965				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.01156				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.15690				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.95056				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.97000	108.83891	6.97000	108.81853				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.98312				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.65447				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.36043				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.82429				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.27128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.69013				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.73026				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.26852				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.42399				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.44037				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.66177				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.09132				0.00	1,000,000,000	500,000,000
Total SPG008 SPOT										0.00	1,000,000,000	500,000,000
Total For SPG008										0.00	1,000,000,000	500,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	100.05372				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.69175				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.55614				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.53470				0.00	0	400,000,000
Total SSA07 SPOT										0.00	0	400,000,000
Total For SSA07										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 31/01/2025 Spot Bond			3.79000	3.79000	3.79000	142.37431				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.34500	117.69660	7.34500	117.67329				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.24000	86.51074	9.24000	86.48950				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.49050				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.71716				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	99.98596				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.57000	107.32507	6.57000	107.30600				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.98500	105.26533	4.98500	105.23905				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.56441				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.16162				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.57718				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			2.56000	2.56000	2.56000	312.06083				0.00	0	
Total SSN050 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 SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.14000				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.01252				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	100.07956				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.50000	4.50000	4.50000	184.63141				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.17500	3.17500	3.17500	145.56203				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.18500	5.18500	5.18500	102.54917				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.31500	4.31500	4.31500	101.34558				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.46000	4.46000	4.46000	185.09210				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.64961				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.63704				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07 On 28/02/2022 Spot Bond					0.00000	100.60611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.43843				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.42780				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.38001				0.00	400,000,000	100,000,000
Total SSN077 SPOT										0.00	400,000,000	100,000,000
Total For SSN077										0.00	400,000,000	100,000,000
SSN077 On 13/07/2023 Spot Bond					0.00000	99.98566				0.00	400,000,000	100,000,000
Total SSN078 SPOT										0.00	400,000,000	100,000,000
Total For SSN078										0.00	400,000,000	100,000,000
SSN078 On 31/07/2021 Spot Bond					0.00000	92.84800				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.66576				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.51415				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.00995				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.92500	4.92500	4.92500	211.16130				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	

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 21/12/2026 Spot Bond					0.00000	99.10589				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.28236				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.95372				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.54336				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.71738				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.55214				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.97000	90.20098	9.97000	90.17674				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.54894				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.38392				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.49523				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.50500	89.38249	4.50500	184.57392				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.10500	86.46544	5.10500	207.48856				0.00	0	
Total SSN105 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 SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.89530				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.85119				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 11/05/2021 Spot Bond					0.00000	100.76637				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN108 On 11/05/2021 Spot Bond					0.00000	100.76637				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SSN109 On 17/05/2021 Spot Bond					0.00000	100.67899				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN110 On 31/03/2024 Spot Bond					0.00000	100.46844				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.94000	104.23400	7.94000	104.21182				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.73279				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.29000	106.47847	4.29000	106.46600				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.55585				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.62600				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.59929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.26841				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.28024				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.47332	7.21000	100.44961				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.09821				0.00	7,200,000,000	2,500,000,000
Total TFS142 SPOT										0.00	7,200,000,000	2,500,000,000
Total For TFS142										0.00	7,200,000,000	2,500,000,000
TFS145 On 20/03/2022 Spot Bond					0.00000	100.98463				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.46034				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.93659				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.09076				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.98604				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.65294				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.20821				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS157 On 16/11/2023 Spot Bond					0.00000	101.38384				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.16833				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.81810				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.84306				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.13418				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.14529				0.00	0	500,000,00
Total TFS163 SPOT										0.00	0	500,000,00
Total For TFS163										0.00	0	500,000,00
TFS164 On 22/10/2024 Spot Bond					0.00000	100.51345				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.77855				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	99.96398				0.00	0	1,000,000,00
Total TFS166 SPOT										0.00	0	1,000,000,00
Total For TFS166										0.00	0	1,000,000,00
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	100.75147				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.29000	107.41235	4.29000	107.39976				0.00	0	
Total TH14A4 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 TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.13778				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.29000	106.67550	4.29000	106.66299				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.83282				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.91269				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.77681				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.19852				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.23214				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.85681				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.29851				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.03600				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.82539				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.70879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.83206				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.60896				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.68746				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.65809				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.74886				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.04444				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.10948				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.81157				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.25100				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.77955				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	102.31808				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	

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	101.50558				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.06340				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.66742				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.57186				0.00	600,000,000	300,000,000
Total TH16A2 SPOT										0.00	600,000,000	300,000,000
Total For TH16A2										0.00	600,000,000	300,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	101.17830	8.49000	101.15506				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.69813				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.69947				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.66609				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.69547				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.80323	5.76000	100.78742				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.72483				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.77287				0.00	0	
Total TH16B2 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 TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.77554				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.76620				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.83023				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.81289				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.05273				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.16582				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.09931				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.30365				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.32239				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.41821				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.23278				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.34763				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.31000	104.53557	6.31000	104.51792				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.37000	107.52235	7.37000	107.50120				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.52320				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.48482				0.00	3,720,000,000	930,000,000
Total TL27 SPOT										0.00	3,720,000,000	930,000,000
Total For TL27										0.00	3,720,000,000	930,000,000
TL28 On 24/04/2025 Spot Bond			7.82000	104.69025	7.82000	109.29647				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.83452				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.35454				0.00	600,000,000	300,000,000
Total TL30 SPOT										0.00	600,000,000	300,000,000
Total For TL30										0.00	600,000,000	300,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	100.70455				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.90724				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.15000	113.11648	7.15000	113.09452		537,615,650,000.00		75,191,000	1,230,317,300	
Total TN23 SPOT								537,615,650,000.00		75,191,000	1,230,317,300	
Total For TN23								537,615,650,000.00		75,191,000	1,230,317,300	
TN23/R On 06/11/2023 Spot Bond			100.00000	26.54308	100.00000	26.48368				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN25 On 19/08/2025 Spot Bond			8.54000	104.80078	8.54000	104.77657			3,736,261,956,000.00	437,501,400	9,886,682,60
Total TN25 SPOT									3,736,261,956,000.00	437,501,400	9,886,682,60
Total For TN25									3,736,261,956,000.00	437,501,400	9,886,682,60
TN25/R On 19/08/2025 Spot Bond			100.00000	13.34847	100.00000	13.31860			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.09000	102.74750	9.09000	102.72227			18,957,105,918,000.00	2,085,490,200	11,651,062,20
Total TN27 SPOT									18,957,105,918,000.00	2,085,490,200	11,651,062,20
Total For TN27									18,957,105,918,000.00	2,085,490,200	11,651,062,20
TN27/R On 14/11/2027 Spot Bond			100.00000	12.89106	100.00000	12.86222			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.91500	97.69663	10.91500	97.66826			21,830,000,000.00	2,000,000	1,200,500,00
Total TN30 SPOT									21,830,000,000.00	2,000,000	1,200,500,00
Total For TN30									21,830,000,000.00	2,000,000	1,200,500,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.51727	8.00000	116.49230			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.40500	88.05063	12.40500	88.02168			0.00	0	1,970,000,00
Total TN40 SPOT									0.00	0	1,970,000,00
Total For TN40									0.00	0	1,970,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.11450	10.75000	100.08587			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.69656			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.28000	107.82145	6.28000	107.80303			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.81479			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.05731			0.00	0	
Total TRA3B1 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 TRA3B1									0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.01471			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.73491			0.00	120,000,000	30,000,00
Total TRA4A2 SPOT									0.00	120,000,000	30,000,00
Total For TRA4A2									0.00	120,000,000	30,000,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.98586			0.00	160,000,000	40,000,00
Total TRA4A3 SPOT									0.00	160,000,000	40,000,00
Total For TRA4A3									0.00	160,000,000	40,000,00
TRA4A: On 13/04/2024 Spot Bond			6.57000	107.12388	6.57000	107.10487		1,051,200,000,000.00	0.00	160,000,000	40,000,00
Total TRA4A4 SPOT								1,051,200,000,000.00		160,000,000	40,000,00
Total For TRA4A4								1,051,200,000,000.00		160,000,000	40,000,00
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.98682			0.00	0	
Total TRA4A6 SPOT									0.00	0	
Total For TRA4A6									0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.98586			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.00000	8.62000	99.97681			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.07984			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.84609			0.00	0	
Total TRA4B2 SPOT									0.00	0	
Total For TRA4B2									0.00	0	
TSP24: On 08/04/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total TSP245 SPOT									0.00	0	
Total For TSP245									0.00	0	
TSP24: On 22/04/2021 Spot Bond					0.00000	99.84348			0.00	0	
Total TSP247 SPOT									0.00	0	
Total For TSP247									0.00	0	
TSP24: On 21/07/2021 Spot Bond					0.00000	98.70962			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP248 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP249 On 06/09/2021 Spot Bond					0.00000	98.17394				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP250 On 16/09/2021 Spot Bond					0.00000	98.25298				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 09/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	99.62464				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP253 On 26/05/2021 Spot Bond					0.00000	99.53206				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	97.38064				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond					0.00000	96.02564				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP256 On 11/03/2022 Spot Bond					0.00000	95.48318				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP257 On 16/03/2022 Spot Bond					0.00000	95.33844				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.13155				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.47158				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.41101				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.37597				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	101.00159				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.91914				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.84162				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.81240				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.68998				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	100.60907				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	100.50079				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	100.35437				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond			4.06700	4.06700	4.06700	100.27856				0.00	0	
Total TWC368 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 TWC368									0.00	0	
UG26 On 09/03/2026 Spot Bond			9.52000	107.94281	9.52000	107.91553			15,232,000,000.00	1,600,000	400,00
Total UG26 SPOT									15,232,000,000.00	1,600,000	400,00
Total For UG26									15,232,000,000.00	1,600,000	400,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.29974			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.33553			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.35205			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.42366			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.02014			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.85018			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.00197			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.61921			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.70149			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.78411			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.81459			0.00	0	

Contract 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	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.37733				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.18195				0.00	1,000,000,000	500,000,000
Total WHL03 SPOT										0.00	1,000,000,000	500,000,000
Total For WHL03										0.00	1,000,000,000	500,000,000
WSP5 On 28/05/2021 Spot Bond			4.99500	103.86040	4.99500	103.84628				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	93.03048	100.00000	92.80414				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.16e+017	413,036,613,100	220,974,166,400
Total for SPOT :										1.16e+017	413,036,613,100	220,974,166,400
Total Futures										1.16e+017	413,036,614,836	220,975,240,770
Total Options										2 088 291.84	768	156,530
Grand Total:										1.16e+017	413,036,615,604	220,975,397,310