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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/05/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/08/2021	Bond Future			11.57463	76.84389	11.59811	76.72202			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.81895	73.94857	11.84337	73.82558			0.00	0	
ES33	On	03/02/2022	Bond Future			12.07761	74.83442	12.10308	74.71009			0.00	0	
ES33	On	05/05/2022	Bond Future			12.34117	71.96868	12.36774	71.84294			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			12.06182	75.56113	12.06436	75.54630			0.00	0	4,71
ES42	On	04/11/2021	Bond Future			12.29378	72.16877	12.29639	72.15402			0.00	0	
ES42	On	03/02/2022	Bond Future			12.53111	73.03375	12.53381	73.01897			0.00	0	
ES42	On	05/05/2022	Bond Future			12.78164	69.66547	12.78445	69.65059			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	05/08/2021	Bond Future			152.41845	152.41845	152.44833	152.44833			0.00	0	5,36
I2025	On	04/11/2021	Bond Future			154.16477	154.16477	154.19556	154.19556			0.00	0	
I2025	On	03/02/2022	Bond Future			154.45165	154.45165	154.48310	154.48310			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	Open Interest
I2025	On	05/05/2022	Bond Future			156.33269	156.33269	156.36471	156.36471			0.00	0	
Total I2025 Future												0.00	0	5,36
Total For I2025												0.00	0	5,36
I2029	On	05/08/2021	Bond Future			112.29524	112.29524	112.27430	112.27430			0.00	0	3,00
I2029	On	04/11/2021	Bond Future			112.43078	112.43078	112.40998	112.40998			0.00	0	
I2029	On	03/02/2022	Bond Future			113.77652	113.77652	113.75571	113.75571			0.00	0	
I2029	On	05/05/2022	Bond Future			113.98671	113.98671	113.96580	113.96580			0.00	0	
Total I2029 Future												0.00	0	3,00
Total For I2029												0.00	0	3,00
I2033	On	05/08/2021	Bond Future			104.88006	104.88006	104.85812	104.85812			0.00	0	9,60
I2033	On	04/11/2021	Bond Future			104.85633	104.85633	104.83441	104.83441			0.00	0	
I2033	On	03/02/2022	Bond Future			106.11136	106.11136	106.08933	106.08933			0.00	0	
I2033	On	05/05/2022	Bond Future			106.14766	106.14766	106.12554	106.12554			0.00	0	
Total I2033 Future												0.00	0	9,60
Total For I2033												0.00	0	9,60
I2038	On	05/08/2021	Bond Future			116.53994	116.53994	116.35922	116.35922			0.00	0	7,70
I2038	On	04/11/2021	Bond Future			117.87540	117.87540	117.69294	117.69294			0.00	0	
I2038	On	03/02/2022	Bond Future			117.53311	117.53311	117.34882	117.34882			0.00	0	
I2038	On	05/05/2022	Bond Future			118.96489	118.96489	118.77845	118.77845			0.00	0	
Total I2038 Future												0.00	0	7,70
Total For I2038												0.00	0	7,70
I2046	On	05/08/2021	Bond Future			106.50647	106.50647	106.30299	106.30299			0.00	0	16,70
I2046	On	04/11/2021	Bond Future			105.91837	105.91837	105.71293	105.71293			0.00	0	
I2046	On	03/02/2022	Bond Future			107.18624	107.18624	106.97865	106.97865			0.00	0	
I2046	On	05/05/2022	Bond Future			106.64490	106.64490	106.43471	106.43471			0.00	0	
Total I2046 Future												0.00	0	16,70
Total For I2046												0.00	0	16,70
I2050	On	05/08/2021	Bond Future			108.09817	108.09817	107.87053	107.87053			0.00	0	11,20
I2050	On	04/11/2021	Bond Future			109.33675	109.33675	109.10673	109.10673			0.00	0	
I2050	On	03/02/2022	Bond Future			108.69668	108.69668	108.46413	108.46413			0.00	0	
I2050	On	05/05/2022	Bond Future			110.02050	110.02050	109.78537	109.78537			0.00	0	
Total I2050 Future												0.00	0	11,20
Total For I2050												0.00	0	11,20
R186	On	05/08/2021	Bond Future			7.55219	114.24348	7.58606	114.08495		7.22	185,074,437.60	1,620	92,90
R186	On	04/11/2021	Bond Future			7.73544	115.52517	7.77138	115.36524		6.80	0.00	0	
R186	On	03/02/2022	Bond Future			7.93110	111.59829	7.96938	111.43677		6.55	0.00	0	
R186	On	05/05/2022	Bond Future			8.14462	112.93267	8.18555	112.76938		6.06	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												185,074,437.60	1,620	92,93
R186	On	05/08/2021	Bond Future	8.62	Call			4,977.39000	4.97739	5,111,600	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			270.03000	0.27003	245,710	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,015.83000	5.01583	5,150,450	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			264.17000	0.26417	240,260	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,939.02000	4.93902	5,072,820	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			276.00000	0.27600	251,270	7.78	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,560.27000	1.56027	1,492,780	6.92	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			743.57000	0.74357	704,650	7.31	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,992.77000	2.99277	3,085,700	6.92	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,543.70000	1.54370	1,476,700	6.92	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,020.06000	3.02006	3,113,490	6.93	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,527.26000	1.52726	1,460,760	6.93	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,965.60000	2.96560	3,058,040	6.92	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,165.75000	2.16575	2,241,870	6.81	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			2,171.89000	2.17189	2,088,080	6.81	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,074.49000	5.07449	5,195,500	7.31	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,263.09000	1.26309	1,312,330	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,217.90000	4.21790	4,105,620	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,277.53000	1.27753	1,327,170	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,188.78000	4.18878	4,076,900	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,292.07000	1.29207	1,342,130	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,159.77000	4.15977	4,048,310	6.41	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,480.75000	2.48075	2,403,090	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,970.09000	2.97009	3,054,970	6.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,515.09000	2.51509	2,436,680	6.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,992.73000	2.99273	3,077,990	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,498.09000	2.49809	2,420,060	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,015.01000	3.01501	3,100,640	6.17	0.00	0	
Total R186 Option												0.00	0	30,33
Total For R186												185,074,437.60	1,620	123,23
R197	On	05/08/2021	Bond Future			319.02288	319.02288	318.74668	318.74668			0.00	0	1,73
R197	On	04/11/2021	Bond Future			322.67780	322.67780	322.39961	322.39961			0.00	0	
R197	On	03/02/2022	Bond Future			318.43494	318.43494	318.15405	318.15405			0.00	0	
R197	On	05/05/2022	Bond Future			322.31402	322.31402	322.03009	322.03009			0.00	0	
Total R197 Future												0.00	0	1,73
Total For R197												0.00	0	1,73
R202	On	05/08/2021	Bond Future			230.27049	230.27049	230.22089	230.22089			0.00	0	9,33
R202	On	04/11/2021	Bond Future			232.90852	232.90852	232.85927	232.85927			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	03/02/2022	Bond Future			231.39114	231.39114	231.34173	231.34173			0.00	0	
R202	On	05/05/2022	Bond Future			234.20932	234.20932	234.15957	234.15957			0.00	0	
Total R202 Future												0.00	0	9,32
Total For R202												0.00	0	9,32
R2023	On	05/08/2021	Bond Future			4.86609	107.71677	4.81483	107.79488		1.20	0.00	0	15,67
R2023	On	04/11/2021	Bond Future			4.92790	105.01675	4.86611	105.09611		1.16	0.00	0	
R2023	On	03/02/2022	Bond Future			4.98623	106.24924	4.90868	106.32977		0.99	0.00	0	
R2023	On	05/05/2022	Bond Future			5.03065	103.60851	4.92831	103.69013		0.83	0.00	0	
Total R2023 Future												0.00	0	15,67
R2023	On	05/08/2021	Bond Future	5.30	Call			805.34000	0.80534	740,120	1.49	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			69.16000	0.06916	82,050	1.49	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			818.68000	0.81868	753,140	1.50	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			67.40000	0.06740	79,970	1.50	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			792.04000	0.79204	727,140	1.48	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			70.97000	0.07097	84,180	1.48	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			318.80000	0.31880	356,280	1.21	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			372.83000	0.37283	331,870	1.21	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			329.29000	0.32929	367,690	1.21	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			380.39000	0.38039	338,970	1.21	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			324.01000	0.32401	361,950	1.21	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			388.02000	0.38802	346,140	1.21	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			478.60000	0.47860	432,890	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			300.82000	0.30082	335,640	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			465.06000	0.46506	420,020	1.05	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			308.01000	0.30801	343,500	1.05	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			471.98000	0.47198	426,610	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			304.57000	0.30457	339,730	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			59.63000	0.05963	70,310	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			1,151.77000	1.15177	1,080,680	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			58.64000	0.05864	69,170	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			1,138.08000	1.13808	1,067,280	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			60.64000	0.06064	71,460	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			1,144.92000	1.14492	1,073,980	0.93	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	15,67
R2030	On	05/08/2021	Bond Future			9.27459	92.86775	9.29773	92.74055		12.54	6,407,874.75	69	103,67
R2030	On	04/11/2021	Bond Future			9.46840	93.91016	9.49252	93.78182		11.93	0.00	0	
R2030	On	03/02/2022	Bond Future			9.67483	91.00816	9.70005	90.87852		11.60	0.00	0	
R2030	On	05/05/2022	Bond Future			9.89433	92.09666	9.92073	91.96563		10.69	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total R2030 Future												6,407,874.75	69	103,63	
R2030	On	05/08/2021	Bond Future	10.42	Call			6,382.83000	6.38283	6,483,360	13.56		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			475.37000	0.47537	448,700	13.56		0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			1,732.20000	1.73220	1,667,500	12.70		0.00	0	5,00
R2030	On	05/08/2021	Bond Future	10.15	Call			5,260.44000	5.26044	5,351,370	13.43		0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,148.52000	1.14852	1,179,000	12.31		0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			5,882.81000	5.88281	5,979,100	13.56		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			483.69000	0.48369	456,680	13.56		0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Put			5,160.59000	5.16059	5,051,610	12.12		0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			642.72000	0.64272	660,940	12.12		0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			2,834.54000	2.83454	2,897,040	12.70		0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			111.61000	0.11161	114,800	12.01		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			3,320.49000	3.32049	3,229,000	12.38		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			728.54000	0.72854	692,270	13.43		0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			3,694.51000	3.69451	3,768,960	12.95		0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			1,253.00000	1.25300	1,200,250	12.95		0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			3,763.87000	3.76387	3,667,150	12.31		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			13,876.91000	13.87691	14,002,840	13.56		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			11.51000	0.01151	10,240	13.56		0.00	0	60
R2030	On	05/08/2021	Bond Future	10.30	Put			583.24000	0.58324	552,330	13.56		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			3,958.90000	3.95890	3,860,120	12.28		0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,058.38000	1.05838	1,086,800	12.28		0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			9,447.60000	9.44760	9,323,590	12.01		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			6,425.04000	6.42504	6,525,910	13.56		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			467.17000	0.46717	440,840	13.56		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			6,340.70000	6.34070	6,440,890	13.56		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,385.09000	1.38509	1,420,800	12.38		0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			1,846.82000	1.84682	1,779,620	12.67		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,678.25000	2.67825	2,738,250	12.67		0.00	0	60
R2030	On	04/11/2021	Bond Future	8.77	Put			5,454.56000	5.45456	5,359,780	11.68		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,508.07000	1.50807	1,541,630	11.68		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,065.85000	10.06585	10,176,950	12.84		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,844.30000	6.84430	6,936,740	12.84		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,143.37000	1.14337	1,107,470	12.84		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,771.46000	6.77146	6,863,350	12.84		0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,385.72000	2.38572	2,433,390	11.90		0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put			7,598.20000	7.59820	7,489,690	11.43		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			792.87000	0.79287	812,700	11.43		0.00	0	30
R2030	On	04/11/2021	Bond Future	9.90	Call			4,366.35000	4.36635	4,437,770	12.45		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	9.20	Put		3,957.88000	3.95788	3,877,210	11.90	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,168.48000	1.16848	1,132,030	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		424.80000	0.42480	407,560	12.84	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		6,807.84000	6.80784	6,900,010	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,155.87000	1.15587	1,119,700	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call		9,341.30000	9.34130	9,449,080	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		534.46000	0.53446	513,900	12.84	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	9.90	Put		2,232.63000	2.23263	2,175,710	12.45	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		3,430.55000	3.43055	3,364,190	11.77	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		2,761.05000	2.76105	2,811,720	11.52	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		4,581.84000	4.58184	4,502,870	11.52	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		8,139.23000	8.13923	8,034,480	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		4,318.90000	4.31890	4,242,580	11.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		2,994.63000	2.99463	3,048,240	11.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		4,290.53000	4.29053	4,214,500	11.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		2,947.14000	2.94714	3,000,170	11.56	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		1,566.56000	1.56656	1,527,950	12.47	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call		3,839.95000	3.83995	3,903,230	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put		6,254.31000	6.25431	6,161,070	11.23	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,750.98000	1.75098	1,787,380	11.23	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call		7,233.41000	7.23341	7,324,440	12.47	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		4,347.71000	4.34771	4,271,100	11.56	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		1,079.89000	1.07989	1,104,780	11.04	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call		2,970.68000	2.97068	3,024,000	11.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put		3,880.01000	3.88001	3,808,400	11.66	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,364.31000	3.36431	3,422,340	11.66	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Put		3,305.24000	3.30524	3,244,590	10.98	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		4,705.26000	4.70526	4,775,900	10.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		3,285.46000	3.28546	3,225,070	10.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		4,647.69000	4.64769	4,717,820	10.97	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		3,325.12000	3.32512	3,264,220	10.97	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		4,676.44000	4.67644	4,746,820	10.98	0.00	0	
Total R2030 Option											0.00	0	21,34
Total For R2030											6,407,874.75	69	124,98
R2032	On	05/08/2021	Bond Future			10.07075	91.25604	10.08862	91.15034	14.62	0.00	0	136,00
R2032	On	04/11/2021	Bond Future			10.27589	88.13430	10.29446	88.02772	14.61	0.00	0	0
R2032	On	03/02/2022	Bond Future			10.48949	89.16912	10.50883	89.06147	13.60	0.00	0	
R2032	On	05/05/2022	Bond Future			10.71186	86.08867	10.73204	85.97982	13.18	0.00	0	
Total R2032 Future											0.00	0	136,04

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	05/08/2021	Bond Future	11.36	Call		7.59185000	7.59185	7,674,550	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		492.33000	0.49233	469,330	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		7,636.55000	7.63655	7,719,520	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		484.34000	0.48434	461,610	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		7,547.22000	7.54722	7,629,650	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		500.44000	0.50044	477,170	15.90	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call		8,674.65000	8.67465	8,754,030	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1,043.68000	1.04368	1,016,480	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,595.66000	8.59566	8,674,620	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		2,333.64000	2.33364	2,366,680	14.29	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		13,228.24000	13.22824	13,324,500	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		1,066.03000	1.06603	1,038,410	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		286.12000	0.28612	275,800	15.76	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call		8,635.13000	8.63513	8,714,300	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1,054.81000	1.05481	1,027,400	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		7,110.64000	7.11064	7,025,000	13.90	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		1,335.28000	1.33528	1,356,220	13.90	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put		5,052.91000	5.05291	4,979,370	14.29	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		3,165.74000	3.16574	3,116,450	14.25	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call		3,734.42000	3.73442	3,779,510	13.67	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put		4,623.82000	4.62382	4,561,260	13.67	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put		7,338.47000	7.33847	7,258,740	13.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		3,798.47000	3.79847	3,742,930	13.93	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call		3,188.74000	3.18874	3,229,020	13.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		5,273.11000	5.27311	5,205,740	13.53	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put		9,337.50000	9.33750	9,249,260	12.89	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		2,034.87000	2.03487	2,063,620	13.16	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.95	Call		5,572.79000	5.57279	5,631,150	14.25	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		4,337.68000	4.33768	4,277,400	13.74	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call		2,422.61000	2.42261	2,455,470	13.29	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		6,429.60000	6.42960	6,354,810	13.29	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put		10,530.57000	10.53057	10,438,680	12.89	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,958.26000	1.95826	1,986,180	13.13	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		4,633.65000	4.63365	4,685,760	13.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		4,393.62000	4.39362	4,332,890	13.72	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		3,981.66000	3.98166	4,028,810	13.73	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		4,365.58000	4.36558	4,305,080	13.73	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,926.21000	3.92621	3,972,900	13.72	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,251.68000	1.25168	1,271,090	12.89	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.45	Call		4,009.68000	4.00968	4,057,050	13.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.53	Call		4,239.65000	4.23965	4,288,850	13.80		0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		4,122.03000	4.12203	4,063,580	13.80		0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		7,174.27000	7.17427	7,095,370	13.16		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		4,422.12000	4.42212	4,361,160	13.72		0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		988.15000	0.98815	1,003,910	12.89		0.00	0	15
R2032	On	03/02/2022	Bond Future	10.43	Call		3,953.73000	3.95373	4,000,650	13.72		0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		6,193.56000	6.19356	6,255,560	14.48		0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		2,830.50000	2.83050	2,784,850	14.48		0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		3,822.94000	3.82294	3,771,240	13.61		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		5,440.09000	5.44009	5,497,440	13.63		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		3,801.86000	3.80186	3,750,360	13.63		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		5,377.27000	5.37727	5,434,230	13.60		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		3,844.13000	3.84413	3,792,240	13.60		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		5,408.65000	5.40865	5,465,800	13.61		0.00	0	
Total R2032 Option												0.00	0	4,81
Total For R2032												0.00	0	140,85
R2035	On	05/08/2021	Bond Future			10.67761	91.18355	10.70069	91.03567	16.43		0.00	0	91,4'
R2035	On	04/11/2021	Bond Future			10.88472	87.73085	10.90868	87.58167	16.49		0.00	0	
R2035	On	03/02/2022	Bond Future			11.10358	88.76077	11.12853	88.61004	15.22		0.00	0	
R2035	On	05/05/2022	Bond Future			11.32219	85.34369	11.34818	85.19119	14.90		0.00	0	
Total R2035 Future												0.00	0	91,41
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.10		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		47,171.60000	47.17160	47,023,720	15.10		0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,393.17000	1.39317	1,337,140	17.75		0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,131.69000	3.13169	3,194,870	16.72		0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		2,689.78000	2.68978	2,605,080	16.72		0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		5,647.34000	5.64734	5,526,650	15.88		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	15.10		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		47,055.02000	47.05502	46,907,140	15.10		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	15.10		0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,128.87000	1.12887	1,156,060	15.88		0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put		47,288.31000	47.28831	47,140,430	15.10		0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		5,527.74000	5.52774	5,619,590	17.75		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		7,017.55000	7.01755	6,906,880	15.86		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,904.09000	1.90409	1,942,600	15.86		0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		4,976.79000	4.97679	4,883,940	16.37		0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,154.24000	3.15424	3,210,570	16.37		0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		15,869.64000	15.86964	16,008,520	17.85		0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call		7,162.87000	7.16287	7,257,740	17.85		0.00	0	

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			2,154.38000	2.15438	2,100,070	17.85	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call			4,593.47000	4.59347	4,666,620	16.83	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			3,537.67000	3.53767	3,461,640	16.83	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put			6,525.07000	6.52507	6,418,190	15.98	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,882.38000	1.88238	1,920,550	15.84	0.00	0	38
R2035	On	04/11/2021	Bond Future	12.52	Call			10,251.76000	10.25176	10,368,470	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,025.99000	1.02599	993,520	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			10,293.85000	10.29385	10,410,800	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			1,015.47000	1.01547	983,240	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			10,209.71000	10.20971	10,326,180	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			232.44000	0.23244	222,140	17.85	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			3,234.74000	3.23474	3,162,940	16.98	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.60	Call			3,097.93000	3.09793	3,153,530	16.35	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			5,048.81000	5.04881	4,955,230	16.35	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			7,063.45000	7.06345	6,952,440	15.84	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			1,036.61000	1.03661	1,003,900	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,150.62000	2.15062	2,192,920	15.98	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.20	Call			5,018.89000	5.01889	5,096,270	16.98	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			4,200.10000	4.20010	4,125,050	15.46	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			7,793.76000	7.79376	7,686,610	14.59	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,310.61000	2.31061	2,354,190	14.59	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			6,698.40000	6.69840	6,787,090	16.01	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			4,917.76000	4.91776	4,834,930	15.25	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			8,524.24000	8.52424	8,412,260	14.44	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,975.80000	1.97580	2,014,550	14.44	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.39	Call			5,478.53000	5.47853	5,557,530	15.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			2,905.22000	2.90522	2,847,120	16.23	9,110,784.00	3,200	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,106.91000	5.10691	5,182,590	15.46	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			6,210.41000	6.21041	6,115,490	14.94	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			10,627.82000	10.62782	10,505,230	14.35	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,336.61000	1.33661	1,364,750	14.35	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			4,942.86000	4.94286	5,017,000	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			3,179.25000	3.17925	3,117,210	16.01	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			4,320.25000	4.32025	4,388,150	15.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,975.13000	4.97513	5,049,580	15.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			4,306.42000	4.30642	4,230,140	15.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			4,910.97000	4.91097	4,984,810	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			4,361.67000	4.36167	4,284,780	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			3,921.98000	3.92198	3,850,250	15.59	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,250.62000	3.25062	3,306,430	14.94	0.00	0	

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	03/02/2022	Bond Future	11.05	Call		0.00000	0.00000	4,449,400	15.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put		0.00000	0.00000	4,774,400	15.26	7,639,040.00	1,600	1,600
R2035	On	03/02/2022	Bond Future	10.35	Put		0.00000	0.00000	7,299,890	14.67	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call		0.00000	0.00000	2,558,920	14.67	8,188,544.00	3,200	1,600
R2035	On	03/02/2022	Bond Future	11.88	Call		7,268.77000	7.26877	7,361,400	16.23	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		4,333.82000	4.33382	4,257,230	15.41	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		4,265.50000	4.26550	4,195,150	15.23	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		5,983.68000	5.98368	6,066,090	15.24	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		4,241.71000	4.24171	4,171,620	15.24	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		5,917.60000	5.91760	5,999,480	15.22	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		4,289.43000	4.28943	4,218,810	15.22	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		5,950.60000	5.95060	6,032,750	15.23	0.00	0	
Total R2035 Option											24,938,368.00	8,000	13,180
Total For R2035											24,938,368.00	8,000	104,600
R2037	On	05/08/2021	Bond Future			10.85704	82.76789	10.87494	82.65296	18.45	5,297,144.96	64	126,700
R2037	On	04/11/2021	Bond Future			11.05284	83.69713	11.07139	83.58121	17.63	0.00	0	
R2037	On	03/02/2022	Bond Future			11.25959	80.42512	11.27887	80.30804	17.11	0.00	0	
R2037	On	05/05/2022	Bond Future			11.47417	81.38737	11.49423	81.26898	15.92	0.00	0	
Total R2037 Future											5,297,144.96	64	126,700
R2037	On	05/08/2021	Bond Future	12.27	Call		8,798.79000	8.79879	8,889,300	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		536.34000	0.53634	511,920	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,845.25000	8.84525	8,936,010	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		528.22000	0.52822	504,050	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,752.38000	8.75238	8,842,610	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		544.58000	0.54458	519,880	20.22	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		950.54000	0.95054	925,250	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		5,536.23000	5.53623	5,597,060	18.21	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		10,838.29000	10.83829	10,929,100	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		940.91000	0.94091	915,800	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		10,879.93000	10.87993	10,970,930	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		931.36000	0.93136	906,440	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		10,796.68000	10.79668	10,887,310	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,720.70000	8.72070	8,800,810	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		1,565.27000	1.56527	1,529,460	19.08	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		2,984.96000	2.98496	2,929,870	18.21	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,227.28000	5.22728	5,284,750	17.29	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		4,199.26000	4.19926	4,139,650	17.29	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,259.82000	5.25982	5,317,530	17.30	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		4,172.34000	4.17234	4,112,970	17.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/02/2022	Bond Future	11.47	Call			5,292.70000	5.29270	5,350,650	17.31	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			4,145.83000	4.14583	4,086,700	17.31	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			4,239.29000	4.23929	4,183,830	16.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			6,158.65000	6.15865	6,221,780	16.21	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			4,215.87000	4.21587	4,160,610	16.21	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			6,191.80000	6.19180	6,255,140	16.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			4,192.26000	4.19226	4,137,210	16.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			6,125.25000	6.12525	6,188,180	16.20	0.00	0	
Total R2037 Option												0.00	0	1,20
Total For R2037												5,297,144.96	64	127,90
R2040	On	05/08/2021	Bond Future			11.01397	84.50074	11.02664	84.41418		18.99	14,027,122.84	166	85,25
R2040	On	04/11/2021	Bond Future			11.20643	85.44951	11.21956	85.36224		18.15	0.00	0	
R2040	On	03/02/2022	Bond Future			11.40956	81.94783	11.42320	81.85976		17.50	0.00	0	
R2040	On	05/05/2022	Bond Future			11.61982	82.92834	11.63401	82.83933		16.35	0.00	0	
Total R2040 Future												14,027,122.84	166	85,25
R2040	On	05/08/2021	Bond Future	12.48	Call			9,574.64000	9.57464	9,641,070	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			517.70000	0.51770	497,570	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			9,623.49000	9.62349	9,690,140	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put			1,718.27000	1.71827	1,674,290	19.91	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			5,173.52000	5.17352	5,216,100	19.91	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call			20,544.84000	20.54484	20,630,840	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			509.79000	0.50979	489,880	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			9,525.82000	9.52582	9,592,040	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			6.09000	0.00609	5,530	20.94	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put			525.71000	0.52571	505,370	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			2,995.66000	2.99566	2,936,510	19.06	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			3,154.89000	3.15489	3,182,300	19.06	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call			11,165.09000	11.16509	11,230,370	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			1,049.02000	1.04902	1,027,030	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			11,078.61000	11.07861	11,143,590	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			1,070.29000	1.07029	1,048,000	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			11,121.84000	11.12184	11,186,970	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			1,059.61000	1.05961	1,037,470	19.71	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			4,455.31000	4.45531	4,407,650	17.85	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			5,492.32000	5.49232	5,532,900	17.86	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			4,427.47000	4.42747	4,379,980	17.86	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			5,421.68000	5.42168	5,461,900	17.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			4,483.33000	4.48333	4,435,480	17.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			5,456.95000	5.45695	5,497,360	17.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/05/2022	Bond Future	11.91	Call		6,299.25000	6.29925	6,343,700	16.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		4,598.76000	4.59876	4,554,200	16.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,334.11000	6.33411	6,378,720	16.74	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		4,573.09000	4.57309	4,528,690	16.74	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,264.45000	6.26445	6,308,740	16.72	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		4,624.57000	4.62457	4,579,850	16.72	0.00	0	
Total R2040 Option											0.00	0	2,70
Total For R2040											14,027,122.84	166	87,95
R2044	On	05/08/2021	Bond Future			11.06630	81.18462	11.06331	81.20528	19.93	0.00	0	60,77
R2044	On	04/11/2021	Bond Future			11.25072	82.09610	11.24756	82.11733	19.05	0.00	0	
R2044	On	03/02/2022	Bond Future			11.44511	78.68022	11.44179	78.70189	18.34	0.00	0	
R2044	On	05/05/2022	Bond Future			11.64593	79.62169	11.64246	79.64369	17.14	0.00	0	
Total R2044 Future											0.00	0	60,77
R2044	On	05/08/2021	Bond Future	12.60	Call		10,009.62000	10.00962	9,981,730	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		464.80000	0.46480	457,570	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		10,058.19000	10.05819	10,030,350	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		457.68000	0.45768	450,500	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		9,961.07000	9.96107	9,933,120	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		472.02000	0.47202	464,730	21.99	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		11,073.86000	11.07386	11,047,770	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,099.07000	1.09907	1,094,210	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		10,988.68000	10.98868	10,962,570	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,120.92000	1.12092	1,116,040	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		11,031.26000	11.03126	11,005,160	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,109.95000	1.10995	1,105,080	20.70	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		4,489.78000	4.48978	4,489,910	18.74	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,547.05000	5.54705	5,525,460	18.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		4,461.69000	4.46169	4,461,770	18.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,475.97000	5.47597	5,454,460	18.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		4,518.32000	4.51832	4,518,480	18.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,511.33000	5.51133	5,489,790	18.74	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,354.82000	6.35482	6,334,420	17.55	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		4,627.98000	4.62798	4,629,580	17.55	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,390.02000	6.39002	6,369,580	17.56	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		4,602.19000	4.60219	4,603,750	17.56	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,320.00000	6.32000	6,299,630	17.54	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		4,654.24000	4.65424	4,655,870	17.54	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	60,77

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/08/2021			10.96855	84.84860	10.97058	84.83410		19.25	28,339,432.40	334	171,96
R2048	On	04/11/2021			11.14871	81.38788	11.15077	81.37357		19.41	0.00	0	
R2048	On	03/02/2022			11.33802	82.34336	11.34014	82.32907		17.72	0.00	0	
R2048	On	05/05/2022			11.52566	78.91264	11.52785	78.89830		17.48	0.00	0	
Total R2048 Future											28,339,432.40	334	171,96
R2048	On	05/08/2021	12.51	Call			10,258.13000	10.25813	10,261,790	21.27	0.00	0	
R2048	On	05/08/2021	12.51	Put			452.83000	0.45283	441,990	21.27	0.00	0	
R2048	On	05/08/2021	12.52	Call			10,307.76000	10.30776	10,311,530	21.27	0.00	0	
R2048	On	05/08/2021	11.20	Put			2,472.63000	2.47263	2,448,020	19.99	0.00	0	
R2048	On	05/08/2021	11.20	Call			4,082.78000	4.08278	4,072,670	19.99	0.00	0	1,00
R2048	On	05/08/2021	10.50	Put			5,178.93000	5.17893	5,152,510	18.90	0.00	0	
R2048	On	05/08/2021	10.90	Put			3,427.71000	3.42771	3,401,500	19.46	0.00	0	
R2048	On	05/08/2021	10.90	Call			2,920.74000	2.92074	2,909,030	19.46	0.00	0	1,30
R2048	On	05/08/2021	10.60	Put			4,688.71000	4.68871	4,662,100	19.04	0.00	0	
R2048	On	05/08/2021	12.50	Put			459.94000	0.45994	448,990	21.27	0.00	0	
R2048	On	05/08/2021	10.00	Put			8,144.26000	8.14426	8,121,140	17.92	0.00	0	
R2048	On	05/08/2021	10.00	Call			652.66000	0.65266	644,040	17.92	0.00	0	
R2048	On	05/08/2021	12.52	Put			445.82000	0.44582	435,090	21.27	0.00	0	
R2048	On	05/08/2021	12.50	Call			10,208.51000	10.20851	10,212,060	21.27	0.00	0	
R2048	On	05/08/2021	10.60	Call			1,963.31000	1.96331	1,951,200	19.04	0.00	0	
R2048	On	05/08/2021	10.50	Call			1,690.47000	1.69047	1,678,550	18.90	0.00	0	1,00
R2048	On	05/08/2021	10.30	Put			6,256.84000	6.25684	6,231,330	18.54	0.00	0	
R2048	On	05/08/2021	10.30	Call			1,205.46000	1.20546	1,194,450	18.54	0.00	0	1,30
R2048	On	04/11/2021	12.85	Call			11,455.50000	11.45550	11,459,440	21.11	0.00	0	
R2048	On	04/11/2021	12.85	Put			1,040.18000	1.04018	1,029,810	21.11	0.00	0	
R2048	On	04/11/2021	12.83	Call			11,368.47000	11.36847	11,372,290	21.11	0.00	0	
R2048	On	04/11/2021	12.83	Put			1,061.29000	1.06129	1,050,800	21.11	0.00	0	
R2048	On	04/11/2021	12.84	Call			11,411.98000	11.41198	11,415,860	21.11	0.00	0	
R2048	On	04/11/2021	12.84	Put			1,050.69000	1.05069	1,040,260	21.11	0.00	0	
R2048	On	03/02/2022	11.48	Put			4,549.53000	4.54953	4,533,880	17.96	0.00	0	
R2048	On	03/02/2022	11.49	Call			5,518.14000	5.51814	5,516,810	17.97	0.00	0	
R2048	On	03/02/2022	11.49	Put			4,519.62000	4.51962	4,504,000	17.97	0.00	0	
R2048	On	03/02/2022	11.47	Call			5,446.47000	5.44647	5,445,080	17.95	0.00	0	
R2048	On	03/02/2022	11.47	Put			4,579.90000	4.57990	4,564,220	17.95	0.00	0	
R2048	On	03/02/2022	11.48	Call			5,482.13000	5.48213	5,480,770	17.96	0.00	0	
R2048	On	05/05/2022	11.80	Call			6,373.91000	6.37391	6,374,740	17.75	0.00	0	
R2048	On	05/05/2022	11.80	Put			4,627.70000	4.62770	4,614,190	17.75	0.00	0	
R2048	On	05/05/2022	11.81	Call			6,410.03000	6.41003	6,410,890	17.76	0.00	0	
R2048	On	05/05/2022	11.81	Put			4,600.99000	4.60099	4,587,510	17.76	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	05/05/2022	Bond Future	11.79	Call			6,338.17000	6.33817	6,338,970	17.74	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			4,654.87000	4.65487	4,641,330	17.74	0.00	0	
Total R2048 Option												0.00	0	4,66
Total For R2048												28,339,432.40	334	176,58
R209	On	05/08/2021	Bond Future			10.56930	70.43911	10.59201	70.31175		19.31	0.00	0	28,48
R209	On	04/11/2021	Bond Future			10.75012	68.08881	10.77362	67.96026		19.29	0.00	0	4,31
R209	On	03/02/2022	Bond Future			10.93653	68.88824	10.96088	68.75834		18.04	0.00	0	
R209	On	05/05/2022	Bond Future			11.12838	66.57049	11.15364	66.43911		17.42	0.00	0	
Total R209 Future												0.00	0	32,86
R209	On	05/08/2021	Bond Future	11.80	Call			6,940.00000	6.94000	7,036,930	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			630.32000	0.63032	599,890	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			6,979.57000	6.97957	7,076,800	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			621.26000	0.62126	591,130	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			6,900.49000	6.90049	6,997,100	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			639.50000	0.63950	608,750	20.91	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			1,175.83000	1.17583	1,142,490	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			8,305.00000	8.30500	8,400,430	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			1,164.55000	1.16455	1,131,430	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			8,234.64000	8.23464	8,329,620	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			2,908.52000	2.90852	2,957,750	19.07	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			4,427.26000	4.42726	4,347,940	19.07	0.00	0	12,50
R209	On	04/11/2021	Bond Future	9.50	Put			8,555.18000	8.55518	8,448,230	18.40	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,187.20000	1.18720	1,153,630	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			1,054.03000	1.05403	1,075,630	18.40	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call			8,269.80000	8.26980	8,365,010	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call			7,643.10000	7.64310	7,734,100	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			1,394.78000	1.39478	1,357,230	20.76	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put			4,090.50000	4.09050	4,023,650	18.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,485.85000	4.48585	4,549,150	18.32	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			4,066.24000	4.06624	3,999,640	18.32	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			4,428.79000	4.42879	4,491,590	18.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			4,114.89000	4.11489	4,047,790	18.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,457.28000	4.45728	4,520,330	18.31	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			5,398.94000	5.39894	5,469,650	17.89	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			3,935.33000	3.93533	3,874,660	17.89	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			5,428.20000	5.42820	5,499,130	17.90	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			3,914.32000	3.91432	3,853,870	17.90	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			5,370.00000	5.37000	5,440,480	17.87	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			3,956.71000	3.95671	3,895,810	17.87	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209 Option										0.00	0	27,50
Total For R209										0.00	0	60,36
R210 On 05/08/2021 Bond Future			206.67444	206.67444	206.82958	206.82958				0.00	0	1,48
R210 On 04/11/2021 Bond Future			206.30078	206.30078	206.45834	206.45834				0.00	0	
R210 On 03/02/2022 Bond Future			208.77023	208.77023	208.93010	208.93010				0.00	0	
R210 On 05/05/2022 Bond Future			208.51306	208.51306	208.67502	208.67502				0.00	0	
Total R210 Future										0.00	0	1,48
Total For R210										0.00	0	1,48
R212 On 05/08/2021 Bond Future			172.02796	172.02796	172.00769	172.00769				0.00	0	1,60
R212 On 04/11/2021 Bond Future			173.99912	173.99912	173.97923	173.97923				0.00	0	
Total R212 Future										0.00	0	1,60
Total For R212										0.00	0	1,60
R213 On 05/08/2021 Bond Future			9.68125	86.63930	9.69381	86.57068		13.98		0.00	0	9,08
R213 On 04/11/2021 Bond Future			9.87693	84.08114	9.88996	84.01205		13.87		0.00	0	
R213 On 03/02/2022 Bond Future			10.08440	85.06795	10.09796	84.99827		12.94		0.00	0	
R213 On 05/05/2022 Bond Future			10.29342	82.55267	10.30756	82.48220		12.45		0.00	0	
Total R213 Future										0.00	0	9,08
R213 On 05/08/2021 Bond Future	10.85	Call			6,524.35000	6.52435	6,573,970	15.11		0.00	0	
R213 On 05/08/2021 Bond Future	10.85	Put			510.65000	0.51065	491,650	15.11		0.00	0	
R213 On 05/08/2021 Bond Future	10.86	Call			6,565.52000	6.56552	6,615,360	15.11		0.00	0	
R213 On 05/08/2021 Bond Future	10.86	Put			502.32000	0.50232	483,540	15.11		0.00	0	
R213 On 05/08/2021 Bond Future	10.14	Put			1,379.31000	1.37931	1,343,580	14.61		0.00	0	
R213 On 05/08/2021 Bond Future	9.34	Put			3,436.75000	3.43675	3,381,250	13.88		0.00	0	
R213 On 05/08/2021 Bond Future	10.84	Call			6,483.25000	6.48325	6,532,660	15.11		0.00	0	
R213 On 05/08/2021 Bond Future	9.34	Call			1,475.67000	1.47567	1,488,790	13.88		0.00	0	
R213 On 05/08/2021 Bond Future	10.84	Put			519.09000	0.51909	499,880	15.11		0.00	0	
R213 On 05/08/2021 Bond Future	10.78	Call			6,238.20000	6.23820	6,286,300	15.11		0.00	0	
R213 On 05/08/2021 Bond Future	10.78	Put			572.16000	0.57216	551,640	15.11		0.00	0	
R213 On 05/08/2021 Bond Future	10.14	Call			3,769.91000	3.76991	3,802,800	14.61		0.00	0	
R213 On 04/11/2021 Bond Future	11.11	Put			1,122.05000	1.12205	1,100,020	14.92		0.00	0	
R213 On 04/11/2021 Bond Future	11.09	Call			7,200.36000	7.20036	7,247,120	14.92		0.00	0	
R213 On 04/11/2021 Bond Future	11.09	Put			1,145.91000	1.14591	1,123,580	14.92		0.00	0	
R213 On 04/11/2021 Bond Future	11.10	Call			7,236.36000	7.23636	7,283,270	14.92		0.00	0	
R213 On 04/11/2021 Bond Future	11.10	Put			1,133.93000	1.13393	1,111,750	14.92		0.00	0	
R213 On 04/11/2021 Bond Future	11.11	Call			7,272.43000	7.27243	7,319,490	14.92		0.00	0	
R213 On 03/02/2022 Bond Future	10.60	Put			2,699.34000	2.69934	2,666,410	13.44		0.00	0	43
R213 On 03/02/2022 Bond Future	10.00	Call			3,507.89000	3.50789	3,535,820	12.94		0.00	0	
R213 On 03/02/2022 Bond Future	10.00	Put			4,013.03000	4.01303	3,971,280	12.94		0.00	0	43

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	9.22	Put		6,498.09000	6.49809	6,445,080	12.45	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		3,397.49000	3.39749	3,359,500	13.10	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,923.41000	2.92341	2,947,750	12.79	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		4,683.23000	4.68323	4,637,890	12.79	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		8,238.31000	8.23831	8,180,240	12.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,704.12000	1.70412	1,719,880	12.41	0.00	0	20
R213	On	03/02/2022	Bond Future	10.60	Call		5,226.25000	5.22625	5,263,000	13.44	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		3,633.91000	3.63391	3,594,430	13.04	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,524.56000	2.52456	2,546,250	12.68	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		5,241.57000	5.24157	5,193,580	12.68	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		9,024.70000	9.02470	8,964,900	12.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		1,824.09000	1.82409	1,840,760	12.45	0.00	0	40
R213	On	03/02/2022	Bond Future	10.25	Call		4,173.60000	4.17360	4,205,290	13.10	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		4,092.52000	4.09252	4,050,330	12.92	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,457.02000	3.45702	3,484,660	12.93	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		4,065.79000	4.06579	4,023,750	12.93	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,406.54000	3.40654	3,433,870	12.91	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,207.22000	1.20722	1,218,830	12.32	0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call		3,900.63000	3.90063	3,930,830	13.04	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call		3,954.59000	3.95459	3,985,080	13.05	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		3,585.66000	3.58566	3,546,470	13.05	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		6,765.37000	6.76537	6,711,450	12.41	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		4,119.10000	4.11910	4,076,750	12.91	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,016.26000	1.01626	1,026,140	12.32	0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call		3,431.88000	3.43188	3,459,370	12.92	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		5,450.06000	5.45006	5,487,770	13.52	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		2,578.89000	2.57889	2,546,920	13.52	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		3,337.57000	3.33757	3,302,950	12.74	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,000.84000	5.00084	5,036,810	12.75	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		3,318.08000	3.31808	3,283,580	12.75	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		4,942.90000	4.94290	4,978,620	12.73	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		3,357.17000	3.35717	3,322,420	12.73	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		4,971.84000	4.97184	5,007,690	12.74	0.00	0	
Total R213 Option											0.00	0	2,800
Total For R213											0.00	0	11,910
R214	On	05/08/2021	Bond Future			10.94776	67.31532	10.94978	67.30384	21.06	0.00	0	17,800
R214	On	04/11/2021	Bond Future			11.12703	64.79256	11.12908	64.78120	21.10	0.00	0	
R214	On	03/02/2022	Bond Future			11.31496	65.55314	11.31706	65.54180	19.67	0.00	0	
R214	On	05/05/2022	Bond Future			11.50114	63.05702	11.50331	63.04561	19.08	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 Future												0.00	0	17,86	
R214	On	05/08/2021	Bond Future	12.02	Call			6,500.69000	6.50069	6,497,780	22.84		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			846.34000	0.84634	831,950	22.84		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			6,538.59000	6.53859	6,535,780	22.84		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			835.22000	0.83522	820,930	22.84		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			6,462.84000	6.46284	6,459,830	22.84		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			857.57000	0.85757	843,080	22.84		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			8,122.38000	8.12238	8,122,670	22.72		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			1,378.81000	1.37881	1,367,740	22.72		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			8,156.27000	8.15627	8,156,620	22.72		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			1,366.47000	1.36647	1,355,460	22.72		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			8,190.20000	8.19020	8,190,590	22.72		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			1,354.24000	1.35424	1,343,270	22.72		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			4,159.60000	4.15960	4,146,260	19.83		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			4,601.98000	4.60198	4,599,930	19.81		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			4,210.41000	4.21041	4,197,020	19.81		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			4,629.89000	4.62989	4,627,860	19.82		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			4,184.94000	4.18494	4,171,570	19.82		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			4,657.86000	4.65786	4,655,860	19.83		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			5,417.59000	5.41759	5,417,610	19.33		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			4,141.68000	4.14168	4,130,290	19.33		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			5,361.25000	5.36125	5,361,230	19.31		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			4,187.21000	4.18721	4,175,780	19.31		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			5,389.28000	5.38928	5,389,270	19.32		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			4,164.27000	4.16427	4,152,850	19.32		0.00	0	
Total R214 Option												0.00	0		
Total For R214												0.00	0	17,86	
Total for Bond												264,084,380.55	10,253	1,125,76	
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	

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

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

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 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future									0.00	0	
Total For R209									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 05/08/2021 GOVI			773.21700	773.21700	772.53700	772.53700			0.00	0	98
GOVI On 04/11/2021 GOVI			781.97700	781.97700	781.29300	781.29300			0.00	0	
GOVI On 03/02/2022 GOVI			791.14800	791.14800	790.45800	790.45800			0.00	0	
GOVI On 05/05/2022 GOVI			800.59600	800.59600	799.89800	799.89800			0.00	0	
Total GOVI Future									0.00	0	98

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/08/2021	GOVI	719.14	Call			533,970.00000	53.39700	540,770,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call			533,870.00000	53.38700	540,670,000		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			534,070.00000	53.40700	540,870,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call			528,930.00000	52.89300	535,770,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			528,830.00000	52.88300	535,670,000		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			528,730.00000	52.87300	535,570,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			23,020.00000	2.30200	16,120,000		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			22,820.00000	2.28200	15,920,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			22,920.00000	2.29200	16,020,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			116,480.00000	11.64800	123,460,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Call			116,680.00000	11.66800	123,660,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			116,580.00000	11.65800	123,560,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	98
Total for GOVI												0.00	0	98
AL37	On	05/08/2021	Index Future			791.27600	791.27600	790.20200	790.20200			0.00	0	
AL37	On	04/11/2021	Index Future			800.24200	800.24200	799.15800	799.15800			0.00	0	
AL37	On	03/02/2022	Index Future			809.62700	809.62700	808.53200	808.53200			0.00	0	
AL37	On	05/05/2022	Index Future			819.29600	819.29600	818.18900	818.18900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			888.65900	888.65900	887.62200	887.62200			0.00	0	
AL7T	On	04/11/2021	Index Future			898.72800	898.72800	897.68100	897.68100			0.00	0	
AL7T	On	03/02/2022	Index Future			909.26800	909.26800	908.21100	908.21100			0.00	0	
AL7T	On	05/05/2022	Index Future			920.12700	920.12700	919.05800	919.05800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	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
ALBI	On	05/08/2021	Index Future			782.72800	782.72800	782.02500	782.02500			0.00	0	13
ALBI	On	04/11/2021	Index Future			791.59600	791.59600	790.88800	790.88800			0.00	0	
ALBI	On	03/02/2022	Index Future			800.88000	800.88000	800.16500	800.16500			0.00	0	
ALBI	On	05/05/2022	Index Future			810.44400	810.44400	809.72200	809.72200			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	05/08/2021	Index Future			287.10800	287.10800	286.90000	286.90000			0.00	0	5
IGOV	On	04/11/2021	Index Future			290.43100	290.43100	290.22100	290.22100			0.00	0	
IGOV	On	03/02/2022	Index Future			293.90600	293.90600	293.69500	293.69500			0.00	0	
IGOV	On	05/05/2022	Index Future			297.48400	297.48400	297.27100	297.27100			0.00	0	
Total IGOV Future												0.00	0	55
Total For IGOV												0.00	0	55
Total for Index												0.00	0	72
JIBAR	f	On	19/05/2021	Jibar Future		3.68500	96.31500	3.68500	96.31500			0.00	0	
JIBAR	f	On	15/06/2021	Jibar Future		3.71500	96.28500	3.71500	96.28500			0.00	0	
JIBAR	f	On	21/07/2021	Jibar Future		3.74000	96.26000	3.74000	96.26000			0.00	0	
JIBAR	f	On	18/08/2021	Jibar Future		3.78000	96.22000	3.77000	96.23000			0.00	0	
JIBAR	f	On	15/09/2021	Jibar Future		3.81500	96.18500	3.79500	96.20500			0.00	0	30,00
JIBAR	f	On	20/10/2021	Jibar Future		3.88000	96.12000	3.86000	96.14000			0.00	0	
JIBAR	f	On	15/12/2021	Jibar Future		4.04000	95.96000	4.01000	95.99000			0.00	0	
JIBAR	f	On	16/03/2022	Jibar Future		4.32500	95.67500	4.27500	95.72500			0.00	0	
JIBAR	f	On	15/06/2022	Jibar Future		4.69000	95.31000	4.64500	95.35500			0.00	0	4
JIBAR	f	On	21/09/2022	Jibar Future		4.89000	95.11000	4.84000	95.16000			0.00	0	
JIBAR	f	On	21/12/2022	Jibar Future		5.24500	94.75500	5.19000	94.81000			0.00	0	
JIBAR	f	On	15/03/2023	Jibar Future		5.45500	94.54500	5.40500	94.59500			0.00	0	
Total Jibar Future												0.00	0	30,47
Total For JIBAR FUTURE												0.00	0	30,47
Total for Jibar												0.00	0	30,47
5Y STN	On	21/12/2021	Interest Rate Swap			90.70000	90.70000	90.70000	90.70000			0.00	0	5
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5
Total for Derivatives :												264,084,380.55	10,253	1,158,02
ABCPI3	On	07/12/2023	Spot Bond			3.36000	308.96339	3.36000	308.86765			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.91591			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF001 On 18/07/2024 Spot Bond					0.00000	101.31207				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.65000	103.69127	9.65000	103.66443				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 01/12/2030 Spot Bond					0.00000	101.25505				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.96627				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 14/05/2022 Spot Bond					0.00000	100.45934				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN14 On 11/11/2022 Spot Bond					0.00000	100.99958				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	102.30928				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.82165				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	103.25249				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.96430				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.44521				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN21 On 17/10/2029 Spot Bond					0.00000	103.71013				0.00	0	81,400,00
Total ABFN26 SPOT										0.00	0	81,400,00
Total For ABFN26										0.00	0	81,400,00
ABFN27 On 29/08/2021 Spot Bond					0.00000	101.17197				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.75628				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.89681				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN30 On 29/08/2028 Spot Bond					0.00000	102.88467				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2021 Spot Bond					0.00000	100.01211				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN32 On 15/11/2023 Spot Bond					0.00000	100.47696				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN33 On 15/11/2024 Spot Bond					0.00000	101.43579				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN34 On 07/02/2022 Spot Bond					0.00000	100.44540				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN35 On 07/02/2024 Spot Bond					0.00000	100.63045				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN36 On 07/02/2026 Spot Bond					0.00000	100.00342				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN37 On 07/02/2029 Spot Bond					0.00000	100.98031				0.00	103,000,000	103,000,00
Total ABFN37 SPOT										0.00	103,000,000	103,000,00

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 ABFN37										0.00	103,000,000	103,000,000
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.33949				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.05500				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.34448				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.61000				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.87427				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.45597				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.46886				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.47812				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.78475				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	99.93206				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.92833				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.78980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN51 On 30/03/2026 Spot Bond					0.00000	100.67654				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.76387				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.72055				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.52516				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.00939				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.00798				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.31502				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.42000	3.42000	3.42000	148.11733				0.00	0	1,082,160,00
Total ABKI03 SPOT										0.00	0	1,082,160,00
Total For ABKI03										0.00	0	1,082,160,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	91.30463	100.00000	91.10675				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.82000	6.82000	6.82000	140.98633				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.49176	100.00000	20.44219				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN61 On 31/01/2025 Spot Bond			2.42000	2.42000	2.42000	150.83125				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.74000	3.74000	3.74000	195.46383				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.56500	4.56500	4.56500	221.02004				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.35500	6.35500	6.35500	103.96870				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.38500	7.38500	7.38500	118.31936				0.00	0	3,284,000,00
Total ABN79 SPOT										0.00	0	3,284,000,00
Total For ABN79										0.00	0	3,284,000,00
ABS13 On 14/05/2022 Spot Bond			4.85500	104.71823	4.85500	104.70459				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.88500	107.08876	4.88500	107.07471				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.95000	113.28749	6.95000	113.26646				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.16000	112.49154	8.16000	112.46710				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			5.32500	111.29404	5.32500	111.27814				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.65500	106.55266	7.65500	106.53091				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.47263	100.00000	11.44737				0.00	0	
Total ABS7/R186 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 ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.74000	320.88882	1.74000	320.80348			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABS14 On 31/01/2022 Spot Bond			0.82000	172.33481	0.82000	172.29327		1,006,960,000,000.00	1,228,000,000	614,000,000	
Total ABSI4 SPOT								1,006,960,000,000.00	1,228,000,000	614,000,000	
Total For ABSI4								1,006,960,000,000.00	1,228,000,000	614,000,000	
ABX01 On 10/07/2024 Spot Bond			10.26000	10.26000	10.26000	105.60000		0.00	0		
Total ABX01 SPOT								0.00	0		
Total For ABX01								0.00	0		
ACL097 On 20/12/2025 Spot Bond					0.00000	100.98521		0.00	0		
Total ACL097 SPOT								0.00	0		
Total For ACL097								0.00	0		
ACL098 On 20/12/2025 Spot Bond					0.00000	100.95472		0.00	0		
Total ACL098 SPOT								0.00	0		
Total For ACL098								0.00	0		
ACL129 On 20/09/2021 Spot Bond					0.00000	100.91684		0.00	0		
Total ACL129 SPOT								0.00	0		
Total For ACL129								0.00	0		
ACL145 On 20/12/2021 Spot Bond					0.00000	100.92144		0.00	0		
Total ACL145 SPOT								0.00	0		
Total For ACL145								0.00	0		
ACL185 On 20/09/2022 Spot Bond					0.00000	100.50033		0.00	0		
Total ACL185 SPOT								0.00	0		
Total For ACL185								0.00	0		
ACL193 On 20/09/2022 Spot Bond					0.00000	100.95193		0.00	0		
Total ACL193 SPOT								0.00	0		
Total For ACL193								0.00	0		
ACL194 On 20/09/2022 Spot Bond					0.00000	100.95193		0.00	0		
Total ACL194 SPOT								0.00	0		
Total For ACL194								0.00	0		
ACL201 On 20/12/2022 Spot Bond					0.00000	100.97789		0.00	0		
Total ACL201 SPOT								0.00	0		
Total For ACL201								0.00	0		
ACL202 On 20/12/2022 Spot Bond					0.00000	100.97789		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	156.12637				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	159.17328				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.90313				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.89700				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.87411				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.20116				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.20597				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.19127				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.21555				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.35825				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.39578				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	99.08085				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.99281				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.24140				0.00	10,260,000,000	5,130,000,000
Total AGT02 SPOT										0.00	10,260,000,000	5,130,000,000
Total For AGT02										0.00	10,260,000,000	5,130,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	102.11274				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.32320				0.00	0	700,000,000
Total AGT04 SPOT										0.00	0	700,000,000
Total For AGT04										0.00	0	700,000,000
AHF2A On 18/07/2021 Spot Bond					0.00000	100.43294				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.43294				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.50374				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.42116				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.41722				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.46053				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.50380				0.00	0	
Total AHF3B5 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 AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.64515				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.68826				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.06822				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.95864				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.04500	110.30225	6.04500	110.28411				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	99.95620				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	99.95295				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.33444				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.20377				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.39982				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.95613				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.95286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.93002				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	99.95941				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	99.95941				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.95451				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.95574				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.95125				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.95280				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.92354				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.92761				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.77500	109.41011	6.77500	109.39020				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.27500	105.03073	7.27500	109.62497				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR05 On 29/05/2030 Spot Bond			11.52000	91.33762	11.52000	96.29237				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.01000	171.94239	6.01000	171.87704				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.50004				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.29239				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.08093				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.29992				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.56330				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.19657				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	99.89577				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.88911				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.11498				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.89737				0.00	0	
Total APF15 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 APF15										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.91500	236.41739	4.91500	236.33424				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.93000	213.40205	4.93000	213.32690				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			1.80000	171.17274	1.80000	171.12688				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	99.40899				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.84500	171.11971	1.84500	171.07365				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	56.47229				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	101.26048				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.63000	185.11719	4.63000	185.05364				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.12997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	99.98539				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16 On 20/06/2021 Spot Bond					0.00000	101.01864				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.05727				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.80696				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.06000	105.39443	5.06000	105.35688				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.82529				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20: On 20/06/2022 Spot Bond					0.00000	100.83781				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.91772				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	99.88864				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.87290				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.21237				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	101.10564				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.05422				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.82726				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.01447				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.97009				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.95636				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.04454				0.00	0	
Total ASN286 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 ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.85829				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.89397				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.14563				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.09000	4.09000	4.09000	104.02600				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.07500	5.07500	5.07500	93.76857				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.84631				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.96717				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.12765				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.85272				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.17000	103.91676	5.17000	103.87941				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.90919				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.82524				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.88002				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.87104				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.87104				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.21223				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.04648				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.85422				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.88627				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.29934				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.98603				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.98603				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.03281				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38(On 20/12/2024 Spot Bond					0.00000	100.86185				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39(On 20/11/2022 Spot Bond					0.00000	99.97340				0.00	0	1,900,000,00
Total ASN395 SPOT										0.00	0	1,900,000,00
Total For ASN395										0.00	0	1,900,000,00
ASN39(On 17/12/2025 Spot Bond					0.00000	100.94250				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40(On 20/12/2024 Spot Bond					0.00000	100.85574				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41(On 20/12/2024 Spot Bond					0.00000	101.00830				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41(On 05/12/2021 Spot Bond					0.00000	101.10120				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42(On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	104.98248				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 17/06/2021 Spot Bond					0.00000	100.83069				0.00	0	4,580,300,00
Total ASN444 SPOT										0.00	0	4,580,300,00
Total For ASN444										0.00	0	4,580,300,00
ASN44(On 17/06/2021 Spot Bond					0.00000	100.83069				0.00	0	4,580,300,00
Total ASN445 SPOT										0.00	0	4,580,300,00
Total For ASN445										0.00	0	4,580,300,00
ASN44(On 22/06/2023 Spot Bond					0.00000	100.80243				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.82827				0.00	0	
Total ASN450 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 ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.08460				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.89895				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.92452				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.45562				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.45996				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	102.10436				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	101.33601				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	102.75088				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.30560				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.26196				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.30696				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	101.27652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN473 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	102.01348				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN474 On 11/08/2021 Spot Bond					0.00000	100.09839				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.88304				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.05412				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/05/2021 Spot Bond					0.00000	99.91524				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	100.41000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.24831				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.87999				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.98892				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.97200				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.63400				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 08/09/2021 Spot Bond					0.00000	100.87273				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.86347				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.86347				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.85713				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	103.66929	9.00000	107.63004				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	103.33618	8.18000	107.74679				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	103.40933	8.36000	103.64932				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	103.40933	8.36000	103.31682				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.69052	9.10000	102.66528				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.26087	11.05000	103.23020				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.24627	11.00000	103.21574				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.10022	10.50000	103.07108				0.00	0	
Total ASN532 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 ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.10022	10.50000	103.07108				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.73040				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.27944				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	99.81837				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	103.12945	10.60000	103.10003				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.33222	10.47000	103.06240				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	103.09095	10.55000	103.06135				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.21951				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 17/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN56: On 19/05/2021 Spot Bond					0.00000	105.23562				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond					0.00000	106.14562				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.36761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.32384				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 24/05/2021 Spot Bond					0.00000	105.84658				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN570 On 24/05/2021 Spot Bond					0.00000	101.15088				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN571 On 24/05/2021 Spot Bond					0.00000	105.23562				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN572 On 24/05/2021 Spot Bond					0.00000	104.97671				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN573 On 13/02/2023 Spot Bond					0.00000	100.99468				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.82527				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.97722				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 08/06/2021 Spot Bond					0.00000	101.28619				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN582 On 14/11/2022 Spot Bond					0.00000	100.06611				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.99100				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58 On 13/02/2022 Spot Bond					0.00000	100.02604				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58 On 14/03/2022 Spot Bond					0.00000	101.23018				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	102.42986				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN59 On 30/06/2021 Spot Bond					0.00000	101.23422				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59 On 01/07/2021 Spot Bond					0.00000	100.61479				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	101.68469	9.22000	102.70011				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.56800				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.51692				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59 On 16/07/2021 Spot Bond					0.00000	101.14328				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59 On 22/07/2021 Spot Bond					0.00000	100.32746				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.36357				0.00	0	
Total ASN600 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 ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.39449				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	99.81663				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.28966				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN60 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.34015				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	100.27516				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.21629				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.09676				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 10/08/2021 Spot Bond					0.00000	100.10502				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN61 On 11/08/2021 Spot Bond					0.00000	100.75303				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.15228				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/08/2021 Spot Bond					0.00000	100.67969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	100.14187				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 13/08/2021 Spot Bond					0.00000	100.31260				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	100.24803				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN621 On 17/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	140,000,000,000	140,000,000,000	
Total ASN622 SPOT										10,000,000,000,000.00	140,000,000,000	140,000,000,000
Total For ASN622										10,000,000,000,000.00	140,000,000,000	140,000,000,000
ASN622 On 19/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.04500	104.88667	5.04500	104.87248			0.00	0	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.38817	9.30000	101.36314			0.00	0	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.59491				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW22 On 06/06/2022 Spot Bond					0.00000	101.47076				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW28 On 22/02/2023 Spot Bond					0.00000	99.91541				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW29 On 05/12/2021 Spot Bond					0.00000	101.21316				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW31 On 30/09/2022 Spot Bond					0.00000	100.68027				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.41000	100.02696	6.41000	100.00971				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.39264				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.18476				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.22732				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA5 On 31/03/2022 Spot Bond					0.00000	102.88475				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.08413				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.24500	8.24500	8.24500	106.48246				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.07430				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			10.87000	10.87000	10.87000	106.41966				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 31/03/2022 Spot Bond					0.00000	100.99252				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.97443				0.00	0	
Total BAYA74 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 BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.95491				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.95504				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.96797				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.37314				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.11672				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.09706				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.14932				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.11619				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.14869				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.08339				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.14853				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.08417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.14881				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.11630				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB10 On 30/06/2021 Spot Bond					0.00000	101.27948				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB11 On 30/09/2023 Spot Bond					0.00000	101.31107				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.31107				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.31107				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB14 On 30/09/2024 Spot Bond					0.00000	101.34384				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB15 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	101.31176				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.62865				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB18 On 30/06/2023 Spot Bond					0.00000	101.37684				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BD0302 On 18/04/2028 Spot Bond			7.81500	7.81500	7.81500	102.26133				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.20907				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.56657				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.67865				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.14432				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.04500	108.22866	7.04500	108.20830				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.51391				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	100.71059				0.00	0	1,547,800,00
Total BGL12 SPOT										0.00	0	1,547,800,00
Total For BGL12										0.00	0	1,547,800,00
BGL13 On 20/08/2021 Spot Bond			6.04500	104.26409	6.04500	104.24709				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.61671				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.10079				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.86256				0.00	0	
Total BGL16 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 BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.16222				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.43052				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.03740				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.48272				0.00	240,000,000	120,000,00
Total BGT01 SPOT										0.00	240,000,000	120,000,00
Total For BGT01										0.00	240,000,000	120,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.39559				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.07579				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.26774				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.78500	108.83012	5.78500	108.81324				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.89480				0.00	1,828,000,000	914,000,00
Total BID12 SPOT										0.00	1,828,000,000	914,000,00
Total For BID12										0.00	1,828,000,000	914,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	101.14218				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.23124				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.34299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.32226				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.63700				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.61400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.11700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.09100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	101.23406				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.36312				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.33518				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.00190				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.67296				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.77469				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.49906				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.21324				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.22948				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.48748				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.52466				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.20387				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.21320				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.22131				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.13186				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	100.79342				0.00	0	
Total BWZJ24 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 BWZJ24										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	99.96557				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.07330				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.31000	115.11234	7.31000	115.08963				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.56000	115.94381	7.56000	115.92017				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.19000	111.52909	8.19000	111.50476				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.61000	105.96078	9.61000	104.76287				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.33874				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.16753				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.35871				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.80019				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.78520				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.54934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.58288				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.79007				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	161.37476	3.14000	161.24537				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.77000	1.77000	1.77000	161.35943				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.83609	4.77000	107.80900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.83600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.55454				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.81500	111.18966	6.81500	111.16941				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	112.62629	8.70700	120.00800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.25415				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37(On 26/07/2022 Spot Bond					0.00000	100.37647				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	106.59898				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	100.66481	10.98000	100.63557				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	113.37200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	118.30847	6.50000	115.39900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	105.47300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.89395				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.05998				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.05945				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN44(On 24/05/2021 Spot Bond			5.54000	99.92417	5.54000	99.90902				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45(On 31/01/2022 Spot Bond			1.77000	171.20811	1.77000	171.16238				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.12000	137.29118	5.12000	137.24203				0.00	0	
Total CLN453 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 CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.56000	135.21555	5.56000	135.16554				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.96600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.01509				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.46994				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.55349				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.24500	104.79687	6.24500	104.77937				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.41692				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.97078				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.19905				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	99.98209				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	98.17400				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	68.24724	100.00000	72.67038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48(On 20/05/2021 Spot Bond					0.00000	99.96923				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN48(On 20/05/2021 Spot Bond					0.00000	99.97356				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN48(On 02/12/2021 Spot Bond					0.00000	101.61164				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48(On 02/12/2021 Spot Bond			5.74000	106.50325	5.74000	106.48669				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48(On 23/06/2021 Spot Bond			10.16000	105.75913	10.16000	106.86800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.04500	106.31330	6.04500	106.29581				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	101.19235				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	101.04506				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	101.30835				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.44500	112.66462	6.44500	112.64520				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN497 On 04/09/2024 Spot Bond					0.00000	103.39659				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN499 On 20/05/2021 Spot Bond					0.00000	99.97031				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.60295				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.63705				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.01074				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.04699				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.28607				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.12476				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.35487				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.73166	9.96000	101.70479				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.50835	10.01000	100.48152				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.88692				0.00	0	
Total CLN518 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 CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.67225	9.60000	104.02895				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.04753				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.87088				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.75053	9.20000	101.72566				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.21870				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.81073				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.33935				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.70182				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.62716				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.04753				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.97032				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.48409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.04000	107.89892	9.04000	107.87256				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.23206				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.34663				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.55093				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	136.51600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.23368				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	100.53915				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.51000	108.67921	8.51000	108.65420				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.56000	106.25206	8.56000	106.22787				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.65000	105.70158	8.65000	105.67726				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	303.96083				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	100.01553				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	100.09231				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	99.90946				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.60981				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	116.93500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	100.11293				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.19000	100.00360	10.19000	100.05584				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			8.51000	106.23176	8.51000	106.20770				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	100.12761				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	99.95977				0.00	0	
Total CLN565 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 CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.78712				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.19545				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.10633				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.74000	104.70340	8.74000	104.67905				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.09717				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.10689				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.01215				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.06173				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.46424				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.70522				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.12541				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.15902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.18205				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.42116				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.12697				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.58116				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.09919				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.91601				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.95925				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.15975				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.93382				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.54000	142.07588	3.54000	114.23603				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.29778				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN595 On 27/06/2022 Spot Bond					0.00000	100.75800				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.29778				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	99.85166				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.66527				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.00119				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.95925				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.95925				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.13800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.44103				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.18797				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.08759				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.66628				0.00	0	
Total CLN606 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 CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.48018				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.91301				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.47401	9.32000	100.44901				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.37610				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.07134				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.10545				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	99.91631				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.15894				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.75915				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.96300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.55139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.02366				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.12695				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.29717				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.29615				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.38971				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	94.54800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.35259				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.05500	107.46984	6.05500	107.45213				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	99.98293				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.71027				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.06000	63.10137	12.06000	84.36497				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2021 Spot Bond					0.00000	99.97332				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.21000	103.31092	9.21000	103.28523				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	99.98301				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	99.96657				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.78976				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.12338				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.41886				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	99.95853				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	99.98310				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.13152				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.08516				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	99.98142				0.00	0	
Total CLN640 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 CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.42355				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	99.95829				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.94092				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.30174				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.94259				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	99.98310				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.19082				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	99.98310				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	99.98661				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	99.98310				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.08300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.08461				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.76157				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.62701				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.47000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	98.43900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	111.54900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	132.66300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.59750				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.79662				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	99.97941				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.84706				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 18/09/2024 Spot Bond					0.00000	102.86827				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.27047				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	99.98114				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.06718				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.16595	141.92097	4.16595	115.29707				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.16595	141.92097	4.16595	115.29782				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.21020				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.98072				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	99.97960				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	102.03852				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.89389				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.52398				0.00	0	
Total CLN680 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 CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	99.98036				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.01816				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.85425				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.87868				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.09452				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.01751				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.04639				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.04613				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.91677				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2021 Spot Bond					0.00000	100.77502				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.91683				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.01941				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	100.75844				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	93.20775				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.76868				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.20214				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.70021				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.07795				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.09608				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	84.64196				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	80.96299				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.58897				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	86.35200				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.72588				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	99.97904				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.02395				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.89524				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.76229				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.01111				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.93122				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.08018				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.90134				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.90134				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.90134				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.77859				0.00	0	
Total CLN717 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 CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.73361				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.92186				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	80.75336				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.08283				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.04831				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	81.80905				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.82660				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.82660				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.82660				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.84185				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.84185				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.84185				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	84.36872				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	85.43417				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	86.09008				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	100.94043				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.10539				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.98013				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.69223				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.72413				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	101.98200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.53671				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74 On 19/08/2025 Spot Bond					0.00000	99.98337				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.51013				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.28735				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.11923				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.21977				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.10639				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2021 Spot Bond					0.00000	100.09606				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.81500	102.28275	7.81500	102.26133				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF1 On 17/08/2021 Spot Bond					0.00000	100.01495				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.44500	114.40721	7.44500	114.38423				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			9.66000	111.72645	9.66000	111.69750				0.00	0	545,966.20
Total COJ08 SPOT										0.00	0	545,966.20
Total For COJ08										0.00	0	545,966.20
COJG0 On 09/06/2024 Spot Bond			6.22500	115.35399	6.22500	115.33456				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00

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 COJG01									0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			6.88000	104.99012	6.88000	104.97072			0.00	0	5,600.00
Total COT01 SPOT									0.00	0	5,600.00
Total For COT01									0.00	0	5,600.00
COT02 On 03/04/2028 Spot Bond			10.07000	101.89240	10.07000	101.86505		3,826,600,000.00	380,000,000	380,000,000	480,000.00
Total COT02 SPOT								3,826,600,000.00	380,000,000	380,000,000	480,000.00
Total For COT02								3,826,600,000.00	380,000,000	380,000,000	480,000.00
COT03 On 05/06/2028 Spot Bond			10.16000	100.81543	10.16000	100.78798			0.00	0	8,200,000.00
Total COT03 SPOT									0.00	0	8,200,000.00
Total For COT03									0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			9.24500	9.24500	9.24500	110.47167			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.00786			0.00	0	
Total CS003 SPOT									0.00	0	
Total For CS003									0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.91677			0.00	0	
Total DENG85 SPOT									0.00	0	
Total For DENG85									0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.88815			0.00	0	
Total DENG87 SPOT									0.00	0	
Total For DENG87									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.65824			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.84148			0.00	0	
Total DENG91 SPOT									0.00	0	
Total For DENG91									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.33443			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.10734			0.00	0	
Total DNG100 SPOT									0.00	0	
Total For DNG100									0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.92451			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.82322			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.12368			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.11079			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.95932			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.89817			0.00	0	1,000,000,00
Total DSY02 SPOT									0.00	0	1,000,000,00
Total For DSY02									0.00	0	1,000,000,00
DSY03 On 21/11/2024 Spot Bond			8.91000	8.91000	8.91000	104.49886			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.44084			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.95579			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.99500	104.00254	5.99500	103.98554			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.36000	108.24193	6.36000	108.22321		13,083,783,096,000.00	2,057,198,600	1,073,882,40	
Total DV23 SPOT								13,083,783,096,000.00	2,057,198,600	1,073,882,40	
Total For DV23								13,083,783,096,000.00	2,057,198,600	1,073,882,40	
DV23/R On 27/02/2023 Spot Bond			100.00000	33.30434	100.00000	33.22981		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	33.30434	100.00000	33.22981		0.00	0		
Total DV23/R2023 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 DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.91500	111.84865	5.91500	111.83064				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	102.38047	9.69000	102.35371				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.38047	9.69000	102.35371				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.51000	95.37084	11.51000	95.34136				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.47995	10.10000	102.45206				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.47995	10.10000	102.45206				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	101.16326				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.50117				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.55070				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.51173				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.82863				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.33669				0.00	360,000,000	360,000,000
Total DVF25 SPOT										0.00	360,000,000	360,000,000
Total For DVF25										0.00	360,000,000	360,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	96.62322				0.00	0	
Total DVF26 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 DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.07904				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.99898				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.69526				0.00	0	150,000,00
Total DVFB25 SPOT										0.00	0	150,000,00
Total For DVFB25										0.00	0	150,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.56132				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.24781				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.43852				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.26184				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	99.95254				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.95002				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.37500	105.81146	4.37500	105.79890				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.45000	105.13946	5.45000	105.12411				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.35500	110.91794	6.35500	110.89909				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.17500	105.76000	5.17500	105.72222				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.06000	93.55323	5.06000	93.51989				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	133.63787	2.25000	133.60043				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.91500	142.20306	3.90000	142.29056				0.00	0	3,659,00
Total EL28 SPOT										0.00	0	3,659,00
Total For EL28										0.00	0	3,659,00
EL29 On 19/11/2029 Spot Bond			3.91300	128.73994	3.91300	128.69804				0.00	0	3,409,50
Total EL29 SPOT										0.00	0	3,409,50
Total For EL29										0.00	0	3,409,50
EL30 On 29/07/2030 Spot Bond			3.95500	126.12023	3.95500	126.07905			197,750,000,000.00		50,000,000	50,000,00
Total EL30 SPOT									197,750,000,000.00		50,000,000	50,000,00
Total For EL30									197,750,000,000.00		50,000,000	50,000,00
EL31 On 02/06/2031 Spot Bond			4.81500	109.20372	4.81500	109.16558				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.03000	95.61178	5.03000	95.57779				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	133.63787	2.25000	133.60043				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	144.36829				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	142.06107				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	109.59605				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	108.68297				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	108.90290				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	107.26287				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	99.63702				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	100.91025				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.24750				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	96.51782				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.23000	102.48314	9.23000	102.45802				0.00	0	18,600,000.00
Total EMM03 SPOT										0.00	0	18,600,000.00
Total For EMM03										0.00	0	18,600,000.00
EMM04 On 16/05/2028 Spot Bond			11.11000	11.11000	11.11000	94.43358				0.00	0	
Total EMM04 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 EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.46000	11.46000	11.46000	98.42295				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			9.31000	107.26288	9.31000	105.77991				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.31000	9.31000	9.31000	106.74912				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.64500	11.64500	11.64500	81.00893				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.60500	10.60500	10.60500	104.62502				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.64500	11.64500	11.64500	99.15224				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	99.86654				0.00	0	4,927,800,00
Total EPF014 SPOT										0.00	0	4,927,800,00
Total For EPF014										0.00	0	4,927,800,00
EPF015 On 04/06/2023 Spot Bond					0.00000	101.16677				0.00	2,200,000,000	1,100,000,00
Total EPF015 SPOT										0.00	2,200,000,000	1,100,000,00
Total For EPF015										0.00	2,200,000,000	1,100,000,00
EPF016 On 07/09/2021 Spot Bond					0.00000	100.99876				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.02784				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.96822				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.98350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.15974				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.21816				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.11891				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.97023				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.08863				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.11974				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.47734				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.08590				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.27871				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.01385				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.01314				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERS3C On 17/05/2022 Spot Bond					0.00000	100.01493			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.01327			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.01394			0.00	0	
Total ERS25 SPOT									0.00	0	
Total For ERS25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.01296			0.00	0	
Total ERS26 SPOT									0.00	0	
Total For ERS26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.01260			0.00	0	
Total ERS27 SPOT									0.00	0	
Total For ERS27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.01461			0.00	0	
Total ERS28 SPOT									0.00	0	
Total For ERS28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.70500	109.94112	5.70500	109.92403			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.12068	10.00000	103.09288			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.38000	98.90800	8.38000	98.88582		1,698,622,648,000.00	202,699,600	2,761,822,800	
Total ES26 SPOT								1,698,622,648,000.00	202,699,600	2,761,822,800	
Total For ES26								1,698,622,648,000.00	202,699,600	2,761,822,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.99368	7.85000	100.97244		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.35000	76.08260	11.37000	75.95298		2,415,168,770,000.00	212,790,200	2,444,856,600	
Total ES33 SPOT								2,415,168,770,000.00	212,790,200	2,444,856,600	
Total For ES33								2,415,168,770,000.00	212,790,200	2,444,856,600	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.30899	7.50000	101.28872		0.00	0	0	
Total ES33/R209 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 ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.85000	74.81253	11.85000	74.78901			1,554,532,770,000.00	131,184,200	2,969,448,10
Total ES42 SPOT									1,554,532,770,000.00	131,184,200	2,969,448,10
Total For ES42									1,554,532,770,000.00	131,184,200	2,969,448,10
ES42/R On 25/04/2042 Spot Bond			8.50000	100.54735	8.50000	100.52449			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.04574			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.07328			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.90918			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.03354			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.97233			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.01365			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.01427			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.29414			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.79360			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.98688			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.31598				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			4.94500	4.94500	4.94500	104.78705				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.17553				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.91668				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.70583				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.92568				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.80069				0.00	1,960,000,000	980,000,000
Total FRB24 SPOT										0.00	1,960,000,000	980,000,000
Total For FRB24										0.00	1,960,000,000	980,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.54977				0.00	240,000,000	120,000,000
Total FRB25 SPOT										0.00	240,000,000	120,000,000
Total For FRB25										0.00	240,000,000	120,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.28664				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.01000	109.36445	9.01000	109.33798				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	

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	105.45788				0.00	0	700,000,00
Total FRB28 SPOT										0.00	0	700,000,00
Total For FRB28										0.00	0	700,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.06126				0.00	0	500,000,00
Total FRB29 SPOT										0.00	0	500,000,00
Total For FRB29										0.00	0	500,000,00
FRB30 On 19/04/2026 Spot Bond			8.21000	100.43832	8.21000	100.41625				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.82500	172.32885	0.82500	172.28729			4,306,500,000,000.00	5,220,000,000	2,610,000,00	
Total FRBI22 SPOT									4,306,500,000,000.00	5,220,000,000	2,610,000,00	
Total For FRBI22									4,306,500,000,000.00	5,220,000,000	2,610,000,00	
FRBI23 On 07/12/2023 Spot Bond			2.20000	317.44423	2.20000	317.35585				0.00	0	314,800,00
Total FRBI23 SPOT										0.00	0	314,800,00
Total For FRBI23										0.00	0	314,800,00
FRBI25 On 31/01/2025 Spot Bond			2.38500	2.38500	2.38500	151.01745				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.69000	196.13061	3.69000	196.06819			73,800,000,000.00	20,000,000	20,000,00	
Total FRBI28 SPOT									73,800,000,000.00	20,000,000	20,000,00	
Total For FRBI28									73,800,000,000.00	20,000,000	20,000,00	
FRBI29 On 31/03/2029 Spot Bond			4.03500	4.03500	4.03500	104.43492				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.01500	5.01500	5.01500	211.58242				0.00	0	1,500,000,00
Total FRBI33 SPOT										0.00	0	1,500,000,00
Total For FRBI33										0.00	0	1,500,000,00
FRBI46 On 31/03/2046 Spot Bond			5.53000	85.58254	5.53000	85.55110				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.26000	90.88336	5.26000	90.85048				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.35000	6.35000	6.35000	80.78777				0.00	0	
Total FRBZ02 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 FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			6.44000	6.44000	6.44000	79.97895				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.72000	3.72000	3.72000	144.10128				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	94.79807				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			1.88000	171.07847	1.88000	171.03227				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.74000	170.07075	2.74000	170.02082				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.04598				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.00337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC252 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.20512				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 20/06/2021 Spot Bond					0.00000	101.33040				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC265 On 06/08/2023 Spot Bond					0.00000	101.97767				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.29079				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.83228				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	99.95818				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.99315				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.85375				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.14392				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.92095				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.90783				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.86649				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	102.08877				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.05788				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.05896				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.14556				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.91677				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.53218				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.52413				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.22214				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.13343				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.21577				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	100.84814				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.97475				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.06935				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.58106				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.07837				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.29469				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	98.63248				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.06918				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.09368				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.98527				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.61950				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.36846				0.00	0	

Contract 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	100.67756				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.17950				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.17561				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.48555				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.39133				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	101.15088				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.70220				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	101.09389				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.60087				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.55527				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.26430				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	100.01239				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.88629				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.52135				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 03/08/2021 Spot Bond					0.00000	100.22136				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.14823				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.29746				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.33219				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.31513				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2021 Spot Bond					0.00000	100.28604				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.36921				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.77922				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.31999				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	100.76258				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.32048				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.31303				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.31697				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.22985				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.42115				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.30526				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.30137				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.73231				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.08137				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.72168				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.76021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.12865				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.52000	2.52000	2.52000	170.27857				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.46000	2.46000	2.46000	170.34900				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.44000	2.44000	2.44000	170.37247				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.57000	98.70117	4.57000	98.66750				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.96000	106.75985	4.96000	106.72209				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.49185				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.09462				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.72962				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.43946				0.00	1,180,000,000	627,500,000
Total FRJ23 SPOT										0.00	1,180,000,000	627,500,000
Total For FRJ23										0.00	1,180,000,000	627,500,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.09254				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.32504				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.07501				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.77545				0.00	57,000,000	57,000,000
Total FRJ27 SPOT										0.00	57,000,000	57,000,000
Total For FRJ27										0.00	57,000,000	57,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.60196				0.00	0	261,000,000
Total FRJ29 SPOT										0.00	0	261,000,000
Total For FRJ29										0.00	0	261,000,000
FRS100 On 15/01/2024 Spot Bond			4.44800	4.44800	4.44800	94.21885				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	107.82965				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.83139				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.34291				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.02000	105.93806	5.02000	105.90042				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.86500	214.74804	4.86500	214.67276				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.16000	104.05005	5.16000	104.01268				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.89500	4.89500	4.89500	214.05030				0.00	0	
Total FRS112 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 FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.27000	146.43557	3.27000	146.39047				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	125.83749	3.70500	125.79727				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.96000	106.75985	4.96000	106.72209				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.01500	211.65746	5.01500	211.58242				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.06500	210.63933	5.06500	210.56439				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.80000	119.38313	2.80000	148.82681				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.09500	210.03134	5.09500	209.95644				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.16000	104.05005	5.16000	104.01268				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.44000	187.28522	4.44000	187.22187				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.91000	94.60364	5.91000	94.56777				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.33000	188.55363	4.33000	188.49040				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			4.39000	187.86056	4.39000	187.79727				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.60500	200.01685	5.60500	199.94279				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.86000	95.19997	5.86000	95.16401				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.16000	5.16000	5.16000	104.01268				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.14000	104.31725	5.14000	104.27986				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.20000	190.06532	4.20000	190.00223				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.37500	204.45900	5.37500	204.38459				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.33000	188.55363	4.33000	188.49040				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.33000	188.55363	4.33000	188.49040				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.62000	185.23058	4.62000	185.16702				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.57000	144.90548	3.57000	144.85968				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.58000	171.43244	1.58000	171.38753				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS149 On 31/03/2028 Spot Bond			4.68000	184.55143	4.68000	184.48781				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.72000	184.10023	4.72000	184.03658				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.54000	145.05766	3.54000	145.01191				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.19500	190.12374	4.19500	190.06067				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.73000	4.73000	4.73000	183.92398				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	19.50892				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.68891				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.47556				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.52331				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										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	100.95095				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.84341				0.00	0	
Total FRS182 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 FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	152.85129				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	168.21196				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	142.37149				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	157.40102				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	40.07208				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.17918				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.20554				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.09320				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.23893				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
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	100.53072				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	99.99984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS210 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 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	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.76414				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 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	
FRS222 On 06/07/2022 Spot Bond					0.00000	101.19969				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 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	
FRS224 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	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.88629				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS227 On 31/07/2022 Spot Bond					0.00000	100.48053				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 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	
FRS229 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.06048				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 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	
FRS232 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	
FRS233 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	
FRS234 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	
FRS235 On 31/03/2032 Spot Bond					0.00000	101.19932				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	108.54998				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	103.94559				0.00	0	
Total FRS239 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 FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	104.03129				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.44730				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.76185				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	98.69956				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.58078				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.73151				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	100.22985				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.23034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.22888				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	101.06251				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	95.07537				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	101.76783				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	101.28851				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.98086				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	101.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS36 On 07/12/2023 Spot Bond			2.00000	2.00000	2.00000	318.84904				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.74000	320.88882	1.74000	320.80348				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.74000	1.74000	1.74000	320.80348				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.82000	172.33481	0.82000	172.29327				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.82000	172.33481	0.82000	172.29327				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.21395				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.86000	99.48832	4.86000	99.45338				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.38500	70.63080	4.38500	106.41361				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.69000	2.69000	2.69000	149.40384				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.97000	2.97000	2.97000	147.94016				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.80000	2.80000	2.80000	312.92906				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.82500	4.82500	4.82500	106.59899				0.00	0	
Total FRX23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.26000	118.85011	6.26000	118.82999			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.81000	113.58209	6.81000	113.56108			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.58000	109.57003	7.58000	109.54775		213,408,836,000.00		28,154,200	194,464,70
Total FRX26 SPOT								213,408,836,000.00		28,154,200	194,464,70
Total For FRX26								213,408,836,000.00		28,154,200	194,464,70
FRX27 On 07/03/2027 Spot Bond			7.61000	113.92027	7.61000	113.89715		2,739,600,000,000.00		360,000,000	180,000,00
Total FRX27 SPOT								2,739,600,000,000.00		360,000,000	180,000,00
Total For FRX27								2,739,600,000,000.00		360,000,000	180,000,00
FRX28 On 26/07/2028 Spot Bond			7.82000	115.60224	7.82000	115.57776		0.00		0	
Total FRX28 SPOT								0.00		0	
Total For FRX28								0.00		0	
FRX30 On 31/01/2030 Spot Bond			9.05500	107.00657	9.05500	106.98040		0.00		0	
Total FRX30 SPOT								0.00		0	
Total For FRX30								0.00		0	
FRX31 On 21/02/2031 Spot Bond			9.19000	104.22627	9.19000	104.20041		1,010,900,000,000.00		110,000,000	110,000,00
Total FRX31 SPOT								1,010,900,000,000.00		110,000,000	110,000,00
Total For FRX31								1,010,900,000,000.00		110,000,000	110,000,00
FRX32 On 31/03/2032 Spot Bond			9.32500	109.43993	9.32500	109.41268		466,250,000,000.00		50,000,000	50,000,00
Total FRX32 SPOT								466,250,000,000.00		50,000,000	50,000,00
Total For FRX32								466,250,000,000.00		50,000,000	50,000,00
FRX45 On 14/04/2045 Spot Bond			10.94000	75.98130	10.94000	75.95919		0.00		0	
Total FRX45 SPOT								0.00		0	
Total For FRX45								0.00		0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.89121		0.00		0	
Total FS6A2 SPOT								0.00		0	
Total For FS6A2								0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.29265		0.00		0	
Total FS6A3 SPOT								0.00		0	
Total For FS6A3								0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.97413		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	99.97701				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.97547				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.97454				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.97426				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.37725				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.80215				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.10112				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.39096				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.15495				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.45039				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.49659				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			3.63500	112.75200	3.63500	112.71623				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.89495				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.19335				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.50937				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.89500	110.31689	5.89500	110.29938				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.52837				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.43686				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.96000	103.24725	8.96000	103.22252				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.45905				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.49597				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.93548				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.33400				0.00	0	
Total GRT25G 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 GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.88584				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.45769				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.90516				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.94279				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.39349				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.86914				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.82600				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.71515				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.96872				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.01608				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.70326				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.26399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.82607				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	98.84799				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.97281				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.97122				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.84100				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.37928				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.41034				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.71791				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.72691				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.63594				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.21150				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T1 On 28/09/2021 Spot Bond					0.00000	100.63125				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.10211				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.39934				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.99522				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.16155				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.58978				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.21813				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.08022				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.07026				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.75162				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.70578				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.69276				0.00	0	
Total HPF13 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 HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.34000	316.40515	2.34000	316.31588				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.69000	2.69000	2.69000	321.11632				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.10500	103.80132	10.10500	103.77305				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.90000	76.97680	4.90000	98.31843				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.47000	87.81324	11.47000	87.78618				0.00	0	8,350,000,00
Total HWAY34 SPOT										0.00	0	8,350,000,00
Total For HWAY34										0.00	0	8,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.78387	100.00000	11.75749				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.51000	87.10026	11.51000	87.07333				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.78274	100.00000	11.75637				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	100.60825				0.00	30,000,000,000	15,000,000,00
Total HWF11 SPOT										0.00	30,000,000,000	15,000,000,00
Total For HWF11										0.00	30,000,000,000	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.41315				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.86783				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.13000	152.42435	2.12000	152.43594			646,772,370,000,000.00	303,649,000,000	423,901,698,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2025 SPOT										16,772,370,000,000.00	303,649,000,000	423,901,698,100
Total For I2025										16,772,370,000,000.00	303,649,000,000	423,901,698,100
I2029 On 31/03/2029 Spot Bond			3.16500	111.18267	3.16500	111.14887				656,848,908,000,000.00	207,535,200,000	201,224,100,000
Total I2029 SPOT										16,848,908,000,000.00	207,535,200,000	201,224,100,000
Total For I2029										16,848,908,000,000.00	207,535,200,000	201,224,100,000
I2033 On 28/02/2033 Spot Bond			4.07000	103.84104	4.07000	103.80698				388,685,000,000,000.00	95,500,000,000	207,687,037,400
Total I2033 SPOT										18,685,000,000,000.00	95,500,000,000	207,687,037,400
Total For I2033										18,685,000,000,000.00	95,500,000,000	207,687,037,400
I2038 On 31/01/2038 Spot Bond			4.25000	117.09078	4.26000	116.89804				849,973,150,000,000.00	435,287,800,000	365,762,814,700
Total I2038 SPOT										19,973,150,000,000.00	435,287,800,000	365,762,814,700
Total For I2038										19,973,150,000,000.00	435,287,800,000	365,762,814,700
I2046 On 31/03/2046 Spot Bond			4.27000	105.27260	4.27000	105.23746				050,995,596,000,000.00	246,134,800,000	504,374,856,900
Total I2046 SPOT										10,995,596,000,000.00	246,134,800,000	504,374,856,900
Total For I2046										10,995,596,000,000.00	246,134,800,000	504,374,856,900
I2050 On 31/12/2050 Spot Bond			4.25000	108.93658	4.26000	108.69825				356,528,100,000,000.00	554,477,200,000	288,486,547,500
Total I2050 SPOT										16,528,100,000,000.00	554,477,200,000	288,486,547,500
Total For I2050										16,528,100,000,000.00	554,477,200,000	288,486,547,500
IBL101 On 24/05/2022 Spot Bond			5.76000	5.76000	5.76000	103.08003				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.55008				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.46000	315.51798	2.46000	315.42790				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	99.96273				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.07151				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.96082				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL119 On 16/08/2021 Spot Bond					0.00000	100.01291				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.35920				0.00	0	500,000,00
Total IBL123 SPOT										0.00	0	500,000,00
Total For IBL123										0.00	0	500,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.05133				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.51005				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.16311				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.47741				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.08915				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.11922				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.55950				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.91620				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.92194				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.08505				0.00	0	
Total IBL137 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 IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.02201				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.97523				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.97534				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.86348				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.66494				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.91920				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.91538				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.36946				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.98793				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.36200				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.33721				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.34814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.11260				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.16408				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.01660				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.47203				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.48879				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.25712				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.07891				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.90000	0.90000	0.90000	172.19754				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL60 On 17/02/2024 Spot Bond			6.41500	112.09508	6.41500	112.07553				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.34670				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.22000	171.85886	1.22000	171.81554				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.83500	107.35249	4.83500	107.33833				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	99.97572				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.64500	99.98728	4.64500	99.97455				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	99.72678	100.00000	99.45504				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	99.86703				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.33740				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.75983				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.21000	103.89030	8.21000	108.63585				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.01000	107.56193	10.01000	107.78380				0.00	0	
Total IDCG08 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 IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.10120				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.78000	113.60802	8.78000	113.58120				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2023 Spot Bond					0.00000	99.33470				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.08190				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.91449				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.52970				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.11896				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.91947				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.45111				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.84280				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.31859				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.39633				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.94492				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.66000	107.07361	7.66000	107.05150				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.86694				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.91558				0.00	0	5,900,00
Total INLV01 SPOT										0.00	0	5,900,00
Total For INLV01										0.00	0	5,900,00
INLV05 On 22/03/2023 Spot Bond					0.00000	104.12673				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.61304				0.00	240,000,000	120,000,00
Total INLV06 SPOT										0.00	240,000,000	120,000,00
Total For INLV06										0.00	240,000,000	120,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	101.20475				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.55889				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.95777				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.84057				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF19 On 22/12/2022 Spot Bond					0.00000	100.85582				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.61909				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.27973				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.19490				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.49189				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.11895				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.12090				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.79664				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.20446				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.71959				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.00174				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.00773				0.00	0	
Total IPFC34 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 IPFC34									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.41082			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.81818	2.75000	100.81057			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			5.09000	179.98589	5.09000	179.92187			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.65865			0.00	0	
Total IV035 SPOT									0.00	0	
Total For IV035									0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	100.99154			0.00	0	
Total IV036 SPOT									0.00	0	
Total For IV036									0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.22916			0.00	0	
Total IV038 SPOT									0.00	0	
Total For IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			3.32000	3.32000	3.32000	169.34448			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.27320			0.00	0	320,000,00
Total IV040 SPOT									0.00	0	320,000,00
Total For IV040									0.00	0	320,000,00
IV041 On 29/09/2021 Spot Bond			7.77500	103.06508	7.77500	103.04374			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.20978			0.00	0	
Total IV042 SPOT									0.00	0	
Total For IV042									0.00	0	
IV043 On 21/11/2021 Spot Bond			7.78000	7.78000	7.78000	102.20696			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.38870			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.81500	171.15507	1.81500	171.10914				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.67640				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.07230				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.99000	181.08742	4.99000	181.02350				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.74696				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.94500	102.64358	10.94500	102.61341				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.26000	107.27362	6.26000	107.25545				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.82999				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.85039				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.83679				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	99.98666				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC110 On 19/05/2021 Spot Bond			5.91000	100.00000	5.91000	99.98381				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.04692				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.01684				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.38495				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.10559				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.28695				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.93223				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.13016				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.58720				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.65886				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.80995				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.35530				0.00	0	
Total IVC148 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 IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.31854				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.30816				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.31234				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.97475				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.85087				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.49981				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.12151				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.71431				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.64219				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.09642				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.08922				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.03881				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.90680				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.01910	7.40000	102.99854				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	99.87498				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.30252				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.01445				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.95977				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.92430			25,280,000,000,000.00	6,400,000,000	3,200,000,000	
Total IVZ042 SPOT									25,280,000,000,000.00	6,400,000,000	3,200,000,000	
Total For IVZ042									25,280,000,000,000.00	6,400,000,000	3,200,000,000	
IVZ043 On 27/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.84872			10,270,000,000,000.00	2,600,000,000	1,300,000,000	
Total IVZ043 SPOT									10,270,000,000,000.00	2,600,000,000	1,300,000,000	
Total For IVZ043									10,270,000,000,000.00	2,600,000,000	1,300,000,000	
IVZ044 On 03/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.77326			0.00	0	0	
Total IVZ044 SPOT									0.00	0	0	
Total For IVZ044									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
IVZ045 On 08/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.71942				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.69790			29,230,000,000,000.00		7,400,000,000	3,700,000,000
Total IVZ046 SPOT									29,230,000,000,000.00		7,400,000,000	3,700,000,000
Total For IVZ046									29,230,000,000,000.00		7,400,000,000	3,700,000,000
IVZ047 On 17/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.61315				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.53613			8,100,000,000,000.00		2,000,000,000	1,000,000,000
Total IVZ048 SPOT									8,100,000,000,000.00		2,000,000,000	1,000,000,000
Total For IVZ048									8,100,000,000,000.00		2,000,000,000	1,000,000,000
IVZ049 On 01/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.45924				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.38247				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.15000	4.15000	4.15000	99.21039				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.15000	4.15000	4.15000	99.13212				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.05397				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.15000	4.15000	4.15000	98.97594				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.07710				0.00	0	
Total JPM002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For JPM002										0.00	0	
KAP00 On 29/06/2021 Spot Bond					0.00000	100.95497				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP00 On 26/10/2021 Spot Bond			5.74500	102.53188	5.74500	102.51614				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP01 On 01/12/2022 Spot Bond					0.00000	102.09402				0.00	0	1,500,000.00
Total KAP012 SPOT										0.00	0	1,500,000.00
Total For KAP012										0.00	0	1,500,000.00
KAP01 On 24/05/2022 Spot Bond					0.00000	99.96948				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	100.42895				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	97.18001				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 29/04/2022 Spot Bond					0.00000	100.02192				0.00	0	2,500,000.00
Total KAP016 SPOT										0.00	0	2,500,000.00
Total For KAP016										0.00	0	2,500,000.00
KAP01 On 19/10/2023 Spot Bond					0.00000	100.91548				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	100.53712				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.18796				0.00	0	2,500,000.00
Total KAP11 SPOT										0.00	0	2,500,000.00
Total For KAP11										0.00	0	2,500,000.00
KW01 On 31/10/2027 Spot Bond			8.75000	123.71931	8.75000	123.69052				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.35064				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.18065				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.72500	108.01400	6.72500	107.99438				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.23374				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.74500	105.53155	8.74500	105.50687				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.99527				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.17500	92.67689	12.17500	92.64714				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.79500	104.19394	9.79500	104.16657				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.26577				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.55535				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.12420				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.68108				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK35 On 26/03/2024 Spot Bond					0.00000	95.49483				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.06161				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.14586				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.84081				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.25500	106.36824	6.25500	106.35035				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.72858				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.75917				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.41185				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.94215				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.18550				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.07941				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	102.09361				0.00	0	
Total LHL30 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 LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.38072				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.86119				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.85750				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.54182				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.97260				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.97178				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	99.96842				0.00	0	3,095,700,00
Total MBF059 SPOT										0.00	0	3,095,700,00
Total For MBF059										0.00	0	3,095,700,00
MBF06 On 17/08/2021 Spot Bond					0.00000	100.16745				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.16251				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.08662				0.00	5,000,000,000	5,000,000,00
Total MBF065 SPOT										0.00	5,000,000,000	5,000,000,00
Total For MBF065										0.00	5,000,000,000	5,000,000,00
MBF06 On 16/09/2021 Spot Bond					0.00000	100.88186				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.01071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF067 On 17/11/2023 Spot Bond					0.00000	100.01164				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP038 On 02/11/2022 Spot Bond					0.00000	101.01091				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP040 On 23/02/2023 Spot Bond					0.00000	99.92349				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.27390				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP040 On 27/09/2021 Spot Bond					0.00000	100.82071				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP040 On 27/09/2023 Spot Bond					0.00000	101.11571				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP040 On 26/02/2022 Spot Bond					0.00000	100.28633				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP040 On 26/02/2024 Spot Bond					0.00000	99.90096				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP040 On 27/03/2022 Spot Bond					0.00000	100.65991				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP040 On 27/03/2024 Spot Bond					0.00000	100.67354				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP050 On 23/08/2022 Spot Bond					0.00000	100.34309				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 12/03/2023 Spot Bond					0.00000	101.23410				0.00	0	5,000,000,00
Total MBP051 SPOT										0.00	0	5,000,000,00
Total For MBP051										0.00	0	5,000,000,00
MBP05 On 26/03/2024 Spot Bond					0.00000	100.69283				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.69000	7.69000	7.69000	115.78640				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.54500	109.12140	5.54500	109.10492				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.93605				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.46985				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.80070				0.00	0	1,000,000,00
Total MML01 SPOT										0.00	0	1,000,000,00
Total For MML01										0.00	0	1,000,000,00
MML02 On 10/12/2026 Spot Bond			8.31000	108.36738	8.31000	108.34315				0.00	0	10,000,00
Total MML02 SPOT										0.00	0	10,000,00
Total For MML02										0.00	0	10,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.41312				0.00	1,000,000,000	500,000,00
Total MML03 SPOT										0.00	1,000,000,000	500,000,00
Total For MML03										0.00	1,000,000,000	500,000,00
MML04 On 15/03/2028 Spot Bond			8.56000	98.29049	8.56000	98.27106				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.55301				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.57153				0.00	0	
Total MTN09 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 MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.19412			0.00	0	750,000,00
Total MTN10 SPOT									0.00	0	750,000,00
Total For MTN10									0.00	0	750,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	101.04559			0.00	0	
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.57525			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.29209			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.11466			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.11893			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.87118			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.07478			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.32453			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.04727			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.87629			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.14635			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.32493				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.26000	102.53129	8.26000	102.50837				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.35057				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	99.91384				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.91384				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.90736				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	99.90729				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.59619				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.40212				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.90165				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6F26 On 20/03/2026 Spot Bond					0.00000	101.16095				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.91199				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.78403				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.00833				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.19885				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.37394				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.72500	103.59476	5.72500	103.57861			67,869,875,000,000.00	11,855,000,000	11,725,000,000	
Total NAM01 SPOT									7,869,875,000,000.00	11,855,000,000	11,725,000,000	
Total For NAM01									7,869,875,000,000.00	11,855,000,000	11,725,000,000	
NAM03 On 01/08/2023 Spot Bond			6.34500	110.48629	6.34500	110.46722			0.00	0	0	
Total NAM03 SPOT									0.00	0	0	
Total For NAM03									0.00	0	0	
NAM04 On 01/08/2026 Spot Bond			9.19000	108.44287	9.19000	108.41596			0.00	0	0	
Total NAM04 SPOT									0.00	0	0	
Total For NAM04									0.00	0	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.35470			0.00	16,000,000	16,000,000	
Total NBG01G SPOT									0.00	16,000,000	16,000,000	
Total For NBG01G									0.00	16,000,000	16,000,000	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.38699			0.00	40,000,000	40,000,000	
Total NBG02G SPOT									0.00	40,000,000	40,000,000	
Total For NBG02G									0.00	40,000,000	40,000,000	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.25721			0.00	9,000,000	9,000,000	
Total NBG03G SPOT									0.00	9,000,000	9,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBG03G										0.00	9,000,000	9,000,000
NBG04 On 25/10/2022 Spot Bond					0.00000	100.50320				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.30368				0.00	26,000,000	26,000,000
Total NBG05G SPOT										0.00	26,000,000	26,000,000
Total For NBG05G										0.00	26,000,000	26,000,000
NBK13 On 19/03/2024 Spot Bond			5.91000	111.43294	5.91000	111.41530				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.79500	104.13882	4.79500	104.12521				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.21000	104.88034	5.21000	104.86544				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.56000	111.88897	6.56000	111.86903				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.76000	109.54826	7.76000	109.52548				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK19 On 01/06/2022 Spot Bond			5.74000	108.33912	5.74000	108.32227				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.10000	118.40656	7.10000	118.38387				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.78570				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.11000	115.49354	8.11000	115.46817				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.83500	107.48759	4.83500	107.47341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.79500	114.86711	6.79500	114.84592				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.83500	115.55729	7.83500	115.53276				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.10078				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.32000	5.32000	5.32000	111.45127				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.03671				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	28.89079	100.00000	28.82719				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.25249				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.02000	112.90415	8.02000	112.88003				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.24000	112.73678	5.24000	112.72068				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.18000	117.31244	7.18000	117.28958				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.69500	112.15128	5.69500	112.13389				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31 On 09/11/2023 Spot Bond			5.37000	109.49236	5.37000	109.47660				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK311 On 17/02/2023 Spot Bond					0.00000	101.48135				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK351 On 10/05/2023 Spot Bond					0.00000	101.92099				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK361 On 10/05/2026 Spot Bond					0.00000	104.16322				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK381 On 02/08/2021 Spot Bond					0.00000	100.44995				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.98500	9.98500	9.98500	72.03460				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK401 On 31/07/2026 Spot Bond					0.00000	103.36896				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK421 On 21/02/2022 Spot Bond					0.00000	100.67682				0.00	100,000,000	100,000,000
Total NBK42B SPOT										0.00	100,000,000	100,000,000
Total For NBK42B										0.00	100,000,000	100,000,000
NBK431 On 20/02/2024 Spot Bond					0.00000	101.80746				0.00	0	100,000,000
Total NBK43B SPOT										0.00	0	100,000,000
Total For NBK43B										0.00	0	100,000,000
NBK451 On 15/02/2023 Spot Bond					0.00000	100.88725				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK461 On 15/08/2025 Spot Bond					0.00000	101.00594				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	102.40207				0.00	0	
Total NBK47B 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 NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.16492				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.82755				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.12760				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.30684				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.47126				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.49322				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	99.95874				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.34221				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.20813				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.30044				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.59811				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.26991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.54996				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.15080				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.44083				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.47658				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.88636				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.15500	105.39874	9.15500	105.37311				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.87873				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.19000	104.86743	9.19000	104.84183				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.88636				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.89845				0.00	0	
Total NCLN90 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 NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.91371				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	99.96110				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.12520				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.02680				0.00	0	6,698,000,00
Total NGL01 SPOT										0.00	0	6,698,000,00
Total For NGL01										0.00	0	6,698,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.43399				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.26083				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.79096				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.38725				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.56413				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.42442				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.39090				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.29079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.61501				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.14492				0.00	0	10,000,00
Total NGLT1B SPOT										0.00	0	10,000,00
Total For NGLT1B										0.00	0	10,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.18692				0.00	240,000,000	120,000,00
Total NGT103 SPOT										0.00	240,000,000	120,000,00
Total For NGT103										0.00	240,000,000	120,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.79315				0.00	0	200,000,00
Total NGT104 SPOT										0.00	0	200,000,00
Total For NGT104										0.00	0	200,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	100.54658				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.46853				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.65071				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.08013				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.27744				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.09021				0.00	0	500,000,00
Total NHM009 SPOT										0.00	0	500,000,00
Total For NHM009										0.00	0	500,000,00
NHM01 On 24/05/2022 Spot Bond					0.00000	101.59919				0.00	0	1,000,000,00
Total NHM011 SPOT										0.00	0	1,000,000,00
Total For NHM011										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/06/2022 Spot Bond					0.00000	102.07783				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.21738				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.23015				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.15150				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.77621				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	99.83271				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	99.86385				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.06500	5.06500	5.06500	210.56439				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.70000	3.70000	3.70000	195.94716				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.87500	2.87500	2.87500	148.43489				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.46000	3.46000	3.46000	108.81960				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.01000	5.01000	5.01000	106.03683				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.98000	2.98000	2.98000	147.88821				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	197.89149	3.45000	197.82969				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.37000	3.37000	3.37000	145.87811				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.34500	3.34500	3.34500	200.29664				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.49000	198.56908	3.49000	198.50696				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.12500	104.51821	5.12500	104.48079				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.31410				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.96000				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.01294				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.42650				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.64530				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.72360				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21960				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.91361				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.57697				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.47340				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	120.78960				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.30204				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.91216				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.54860				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	140.04800				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.04060				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN048 On 03/03/2023 Spot Bond					0.00000	139.84420				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	137.90370				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.02377				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	124.97040				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.29085				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.08133				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.98567				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.48883				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.07866				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.44644				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.15715				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	106.95000				0.00	0	
Total NNF013 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 NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	105.30000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	108.73000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	107.46000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	106.52480				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	110.66880				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	99.99995				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.86661				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.44028				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.22311				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/05/2021 Spot Bond					0.00000	101.13701				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.87233				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF02: On 09/07/2021 Spot Bond					0.00000	101.23406				0.00	0	

Contract 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										0.00	0	
Total For NNF028										0.00	0	
NNF028 On 19/04/2022 Spot Bond					0.00000	95.15351				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	110.66880				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	100.36708				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF030 On 19/04/2022 Spot Bond					0.00000	95.13688				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF031 On 06/08/2021 Spot Bond					0.00000	100.15792				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF032 On 17/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF033 On 05/08/2024 Spot Bond					0.00000	128.77800				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 12/09/2024 Spot Bond					0.00000	107.98030				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.09685				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.30859				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.91484				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond					0.00000	99.91475				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2021 Spot Bond					0.00000	99.92030				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	99.93060				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	110.55918				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	99.90830				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2022 Spot Bond					0.00000	99.91225				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	99.92321				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	112.59366				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D' On 22/05/2052 Spot Bond					0.00000	99.92074				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02' On 31/10/2022 Spot Bond			6.41500	108.57304	6.41500	108.55441				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.59000	200.15649	2.59000	200.09863			51,800,000,000.00	20,000,000	20,000,00	
Total NRA023 SPOT									51,800,000,000.00	20,000,000	20,000,00	
Total For NRA023									51,800,000,000.00	20,000,000	20,000,00	
NRA02' On 30/11/2028 Spot Bond			9.46000	120.50478	9.46000	120.47419			0.00	0	2,000,00	
Total NRA028 SPOT									0.00	0	2,000,00	

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 NRA028										0.00	0	2,000,00
NRA028 On 30/11/2028 Spot Bond			100.00000	18.08538	100.00000	18.04513				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.29587				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.03861				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.17274				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.71189				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.93050				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.94324				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.94257				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.04837				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.39824				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.89888				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.56641				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.58500	105.50274	5.58500	105.48695				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.37000	113.58147	7.37000	113.55913				0.00	0	1,530,000,0€
Total OML07 SPOT										0.00	0	1,530,000,0€
Total For OML07										0.00	0	1,530,000,0€
OML09 On 14/09/2022 Spot Bond			5.77500	108.36487	5.77500	108.34811				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.69500	115.23295	7.69500	115.20931				0.00	0	850,000,0€
Total OML10 SPOT										0.00	0	850,000,0€
Total For OML10										0.00	0	850,000,0€
OML11 On 11/06/2024 Spot Bond					0.00000	100.97757				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.36893				0.00	0	50,000,0€
Total OML12 SPOT										0.00	0	50,000,0€
Total For OML12										0.00	0	50,000,0€
PEP01 On 10/03/2023 Spot Bond					0.00000	101.23932				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.33061				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.18865				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.19508				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PMM51 On 28/02/2022 Spot Bond					0.00000	99.85695				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.58788				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.86234				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.97175				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.96788				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.96732				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	99.96677				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.38000	118.36746	7.41000	118.19682				873,164,826,074,000.00	2,286,336,697,300	1,958,271,740,900
Total R186 SPOT										'3,164,826,074,000.00	286,336,697,300	195,827,174,090
Total For R186										'3,164,826,074,000.00	286,336,697,300	195,827,174,090
R197 On 07/12/2023 Spot Bond			1.36000	323.77006	1.39000	323.45847				75,490,880,000,000.00	55,508,000,000	154,709,337,500
Total R197 SPOT										'5,490,880,000,000.00	55,508,000,000	154,709,337,500
Total For R197										'5,490,880,000,000.00	55,508,000,000	154,709,337,500
R202 On 07/12/2033 Spot Bond			4.06500	232.18933	4.06500	232.11297				45,373,530,000,000.00	11,162,000,000	246,004,691,700
Total R202 SPOT										15,373,530,000,000.00	11,162,000,000	246,004,691,700
Total For R202										15,373,530,000,000.00	11,162,000,000	246,004,691,700
R2023 On 28/02/2023 Spot Bond			4.79000	106.67391	4.74500	106.73896				123,120,174,433,000.00	234,471,852,700	632,754,603,900
Total R2023 SPOT										123,120,174,433,000.00	234,471,852,700	632,754,603,900
Total For R2023										123,120,174,433,000.00	234,471,852,700	632,754,603,900
R2030 On 31/01/2030 Spot Bond			9.10500	95.82150	9.10500	95.79795				938,314,182,935,000.00	1,860,331,047,000	1,224,745,312,700
Total R2030 SPOT										18,314,182,935,000.00	860,331,047,000	224,745,312,700

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 R2030									18,314,182,935,000.00	860,331,047,000	224,745,312,70
R2032 On 31/03/2032 Spot Bond			9.89500	90.28125	9.89500	90.25743			049,709,326,374,000.00	1,015,635,101,200	1,115,598,833,90
Total R2032 SPOT									19,709,326,374,000.00	015,635,101,200	115,598,833,90
Total For R2032									19,709,326,374,000.00	015,635,101,200	115,598,833,90
R2035 On 28/02/2035 Spot Bond			10.50500	90.16904	10.50500	90.14395			595,373,155,660,000.00	1,389,373,932,000	1,887,107,523,90
Total R2035 SPOT									15,373,155,660,000.00	389,373,932,000	387,107,523,90
Total For R2035									15,373,155,660,000.00	389,373,932,000	387,107,523,90
R2037 On 31/01/2037 Spot Bond			10.68000	86.08184	10.68000	86.05710			366,838,323,120,000.00	315,247,034,000	1,293,417,138,90
Total R2037 SPOT									16,838,323,120,000.00	315,247,034,000	293,417,138,90
Total For R2037									16,838,323,120,000.00	315,247,034,000	293,417,138,90
R2040 On 31/01/2040 Spot Bond			10.83500	88.07455	10.83500	88.04889			897,407,829,939,000.00	636,585,863,400	1,075,067,195,60
Total R2040 SPOT									17,407,829,939,000.00	636,585,863,400	075,067,195,60
Total For R2040									17,407,829,939,000.00	636,585,863,400	075,067,195,60
R2044 On 31/01/2044 Spot Bond			10.88000	84.77233	10.88000	84.74753			213,752,547,968,000.00	111,558,138,600	1,411,955,677,20
Total R2044 SPOT									13,752,547,968,000.00	111,558,138,600	411,955,677,20
Total For R2044									13,752,547,968,000.00	111,558,138,600	411,955,677,20
R2048 On 28/02/2048 Spot Bond			10.80000	84.02712	10.80000	84.00311			663,205,124,320,000.00	1,079,926,400,400	1,425,452,308,20
Total R2048 SPOT									13,205,124,320,000.00	079,926,400,400	425,452,308,20
Total For R2048									13,205,124,320,000.00	079,926,400,400	425,452,308,20
R209 On 31/03/2036 Spot Bond			10.40000	69.75713	10.42000	69.62297			068,535,070,080,000.00	391,205,295,200	648,022,087,60
Total R209 SPOT									18,535,070,080,000.00	391,205,295,200	548,022,087,60
Total For R209									18,535,070,080,000.00	391,205,295,200	548,022,087,60
R210 On 31/03/2028 Spot Bond			3.00500	204.62692	2.99000	204.75626			135,342,195,000,000.00	45,039,000,000	61,244,200,00
Total R210 SPOT									15,342,195,000,000.00	45,039,000,000	61,244,200,00
Total For R210									15,342,195,000,000.00	45,039,000,000	61,244,200,00
R212 On 31/01/2022 Spot Bond			0.57000	172.63344	0.57000	172.59302			49,769,550,000,000.00	87,315,000,000	233,592,600,00
Total R212 SPOT									19,769,550,000,000.00	87,315,000,000	233,592,600,00
Total For R212									19,769,550,000,000.00	87,315,000,000	233,592,600,00
R213 On 28/02/2031 Spot Bond			9.50000	85.80049	9.51000	85.72266			403,527,953,050,000.00	779,318,731,900	672,681,193,70
Total R213 SPOT									13,527,953,050,000.00	779,318,731,900	572,681,193,70
Total For R213									13,527,953,050,000.00	779,318,731,900	572,681,193,70
R214 On 28/02/2041 Spot Bond			10.78000	66.66359	10.78000	66.64457			324,777,150,232,000.00	401,185,264,400	730,067,257,90
Total R214 SPOT									14,777,150,232,000.00	401,185,264,400	730,067,257,90
Total For R214									14,777,150,232,000.00	401,185,264,400	730,067,257,90
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.00902			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.16574			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.67180			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.04929			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.00053			0.00	0	350,000,00
Total RDFB14 SPOT									0.00	0	350,000,00
Total For RDFB14									0.00	0	350,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.29160			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.45156			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	97.94041			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.74402			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.05264			0.00	0	
Total RDFB19 SPOT									0.00	0	
Total For RDFB19									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.81769			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.85580			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.74425				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	98.89670				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	97.74120				0.00	0	40,000,00
Total RDFB24 SPOT										0.00	0	40,000,00
Total For RDFB24										0.00	0	40,000,00
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.02002				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5: On 11/06/2021 Spot Bond					0.00000	101.04259				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	100.97466				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	100.17473				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2021 Spot Bond					0.00000	101.78343				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.48111				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	101.75778				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	102.53074				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	103.63357				0.00	0	
Total RED602 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 RED602									0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.81376			0.00	0	
Total RED704 SPOT									0.00	0	
Total For RED704									0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.91923			0.00	0	3,300,000,00
Total RED705 SPOT									0.00	0	3,300,000,00
Total For RED705									0.00	0	3,300,000,00
RES35 On 25/08/2021 Spot Bond					0.00000	100.13231			0.00	0	
Total RES35 SPOT									0.00	0	
Total For RES35									0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.52445			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.18152			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.45649			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.41998			0.00	0	
Total RES50 SPOT									0.00	0	
Total For RES50									0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.16572			0.00	0	
Total RES52 SPOT									0.00	0	
Total For RES52									0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.39500	111.42312	6.39500	111.40385			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.38000	98.83406	11.38000	98.80401			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.90500	106.28982	4.90500	112.04786			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.25581				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.98606				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.53500	104.63498	4.53500	104.62204				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.15500	112.07701	7.15500	112.05560				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.03778				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.86000	113.17046	5.86000	113.15241				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.25000	103.80302	7.25000	103.78260				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.67500	114.31868	7.67500	114.29503				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.21500	113.19604	6.21500	113.17721				0.00	0	5,000,000,00
Total SBS34 SPOT										0.00	0	5,000,000,00
Total For SBS34										0.00	0	5,000,000,00
SBS38 On 29/01/2025 Spot Bond			6.45000	111.30517	6.45000	111.28566				0.00	0	5,000,000,00
Total SBS38 SPOT										0.00	0	5,000,000,00
Total For SBS38										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
SBS39 On 29/01/2030 Spot Bond			8.64500	109.34396	8.64500	109.31840				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.57500	101.98623	4.57500	101.97374				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.23000	106.87289	5.23000	106.85789				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.85500	114.59260	6.85500	114.57162				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.82500	115.20311	7.82500	115.17908				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.25000	111.60280	5.25000	111.58683				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.36150				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.76812				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.53500	106.16851	4.53500	106.15537				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.84500	5.84500	5.84500	112.57296				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.90861				0.00	0	63,000,00
Total SBS52 SPOT										0.00	0	63,000,00
Total For SBS52										0.00	0	63,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.28784				0.00	0	72,000,00
Total SBS53 SPOT										0.00	0	72,000,00

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 SBS53										0.00	0	72,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.76279				0.00	0	28,000,00
Total SBS55 SPOT										0.00	0	28,000,00
Total For SBS55										0.00	0	28,000,00
SBS56 On 12/06/2022 Spot Bond			4.85500	108.08318	4.85500	108.06894				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.68015				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.03546				0.00	0	30,000,00
Total SBS58 SPOT										0.00	0	30,000,00
Total For SBS58										0.00	0	30,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	100.99883				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.85327				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.86590				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.37946				0.00	0	106,000,00
Total SBS64 SPOT										0.00	0	106,000,00
Total For SBS64										0.00	0	106,000,00
SBS65 On 15/05/2024 Spot Bond					0.00000	100.65739				0.00	0	645,000,00
Total SBS65 SPOT										0.00	0	645,000,00
Total For SBS65										0.00	0	645,000,00
SBS66 On 26/06/2022 Spot Bond					0.00000	101.05730				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.74560				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.23121				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.14461				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.81000	320.36161	1.81000	320.27580				0.00	0	13,300,00
Total SBSI11 SPOT										0.00	0	13,300,00
Total For SBSI11										0.00	0	13,300,00
SBSI14 On 07/12/2033 Spot Bond			5.01500	5.01500	5.01500	211.58242				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.81939				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.18392				0.00	240,000,000	120,000,00
Total SBT102 SPOT										0.00	240,000,000	120,000,00
Total For SBT102										0.00	240,000,000	120,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	104.16450				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.60800				0.00	0	200,000,00
Total SBT104 SPOT										0.00	0	200,000,00
Total For SBT104										0.00	0	200,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.49901				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.38143				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.84500	112.91573	6.84500	112.89485				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT204 On 16/04/2024 Spot Bond					0.00000	100.54244				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.80450				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.88090				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.02760				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.91009				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.68189				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.18063				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.01449				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.01388				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.19279				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.01442				0.00	0	
Total SLRA6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.01517				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.01537				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.01406				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.01537				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.01766				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.01700				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.41753				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.01591				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.54500	110.36417	6.54500	110.34476				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.49944				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.20781				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.98678				0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SOLB01 SPOT										0.00	0	1,000,000,00
Total For SOLB01										0.00	0	1,000,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.02071				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.46944				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.96079				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.95461				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.83292				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.95978				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.94150				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.18112				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.69770				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.57569				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.21862				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPGC0 On 01/12/2021 Spot Bond					0.00000	101.02485				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.53004				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.53500	3.53500	3.53500	145.03730				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.38500	118.34294	7.38500	118.31936				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.00000	88.67293	9.00000	88.65172				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.14690				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.32555				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.53395				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.14500	108.98759	6.14500	108.96958				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.96000	106.75985	4.96000	106.72209				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.74014				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.29777				0.00	0	
Total SSN046 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 SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.13079				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			2.42000	2.42000	2.42000	315.72353				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.33768				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.22740				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	100.55053				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.21000	4.21000	4.21000	189.88546				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	148.20031				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.16000	5.16000	5.16000	104.01268				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.00500	4.00500	4.00500	104.65873				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.17000	4.17000	4.17000	190.35308				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.85487				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	99.85785				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	99.86508				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.99296				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.96852				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	100.93542				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.54637				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	98.74800				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	99.86605				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.10591				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	

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 05/11/2023 Spot Bond					0.00000	100.20195				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.94000	4.94000	4.94000	213.12076				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.65830				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.53387				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.01891				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.32523				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.11516				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.77000	92.14652	9.77000	92.12225				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	101.00848				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.05706				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.94546				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.21500	91.93534	4.21500	189.82709				0.00	0	
Total SSN104 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 SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.12000	87.29263	5.12000	209.45146				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.19086				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.11239				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 17/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.95117				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11 On 14/07/2021 Spot Bond					0.00000	100.45137				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN11 On 10/08/2021 Spot Bond					0.00000	100.14293				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	100.60199				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	100.38999				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.98000	104.88680	7.98000	104.86438				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	99.95812				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.86500	102.57070	3.86500	102.55986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.88763				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	99.96468				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	99.96633				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	99.96248				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.96042				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.33095	7.21000	101.30703				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.31356				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14E On 20/03/2022 Spot Bond					0.00000	101.42791				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14E On 12/10/2022 Spot Bond					0.00000	100.93360				0.00	0	90,000,00
Total TFS148 SPOT										0.00	0	90,000,00
Total For TFS148										0.00	0	90,000,00
TFS14E On 31/10/2021 Spot Bond					0.00000	100.24537				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS152 On 06/07/2021 Spot Bond					0.00000	100.61146				0.00	0	100,000,00
Total TFS153 SPOT										0.00	0	100,000,00
Total For TFS153										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS154 On 06/07/2023 Spot Bond					0.00000	101.23762				0.00	0	100,000,00
Total TFS154 SPOT										0.00	0	100,000,00
Total For TFS154										0.00	0	100,000,00
TFS155 On 03/09/2021 Spot Bond					0.00000	101.09729				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.65700				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.64173				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.93133				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.28091				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.16604				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.47423				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.58954				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.97493				0.00	0	130,000,00
Total TFS164 SPOT										0.00	0	130,000,00
Total For TFS164										0.00	0	130,000,00
TFS165 On 15/10/2023 Spot Bond					0.00000	100.23232				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.43544				0.00	0	
Total TFS166 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 TFS166										0.00	0	
TH10A: On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	99.95697				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			3.86500	103.03562	3.86500	103.02472				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.29137				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			3.86500	102.66879	3.86500	102.65793				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	99.95197				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.05524				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	99.95541				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.19942				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.25171				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	99.95049				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	99.92328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.56915				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.42672				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.94891				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	99.92059				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.86296				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.96096				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.96276				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	99.95720				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.24617				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.31941				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.95336				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	100.38582				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.95532				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.98430				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.28527				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.93795				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	99.96217				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.84284				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.01839	8.49000	101.99496				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.19120				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.96022				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	99.96225				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.96046				0.00	0	
Total TH16A8 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 TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.37410	5.76000	101.35820				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.95866				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.95572				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.95556				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.95613				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.95221				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.95327				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.93858				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.93165				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.93573				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.95668				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.95368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	99.93839				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	99.96364				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.88975				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.88500	105.70928	5.88500	105.69263				0.00	0	1,000,000,00
Total TL24 SPOT										0.00	0	1,000,000,00
Total For TL24										0.00	0	1,000,000,00
TL25 On 04/09/2024 Spot Bond			6.94500	109.56760	6.94500	109.54727				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.68188				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.68796				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.86000	105.34741	7.86000	105.32521				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.99747				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.86345				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.22782				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	100.11779				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.72500	109.49089	6.72500	109.47122			569,756,795,000.00		84,722,200	1,232,972,30
Total TN23 SPOT									569,756,795,000.00		84,722,200	1,232,972,30
Total For TN23									569,756,795,000.00		84,722,200	1,232,972,30
TN23/R On 06/11/2023 Spot Bond			100.00000	23.20173	100.00000	23.15066				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.46000	105.96296	8.46000	105.93871			521,164,764,000.00		61,603,400	12,510,900,00
Total TN25 SPOT									521,164,764,000.00		61,603,400	12,510,900,00
Total For TN25									521,164,764,000.00		61,603,400	12,510,900,00
TN25/R On 19/08/2025 Spot Bond			100.00000	14.46956	100.00000	14.43718				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.18000	98.77221	9.18000	98.74811			423,460,548,000.00		46,128,600	17,059,583,30
Total TN27 SPOT									423,460,548,000.00		46,128,600	17,059,583,30
Total For TN27									423,460,548,000.00		46,128,600	17,059,583,30
TN27/R On 14/11/2027 Spot Bond			100.00000	9.47188	100.00000	9.45103				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.71500	99.87065	10.71500	99.84218				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.41974	8.00000	117.39458				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.12000	90.99860	12.12000	90.96935			5,211,600,000,000.00		430,000,000	2,395,000,00
Total TN40 SPOT									5,211,600,000,000.00		430,000,000	2,395,000,00
Total For TN40									5,211,600,000,000.00		430,000,000	2,395,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.15095	10.75000	101.12201				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	98.98136				0.00	0	
Total TRA3A3 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 TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.85500	104.57866	5.85500	104.56226				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.04442				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.07072				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.11688				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.50450				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.53093				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.14500	108.96926	6.14500	108.95124				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.50450				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.53093				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.83356	8.62000	100.81032				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.80938				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.46886				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 _€ On 21/07/2021 Spot Bond					0.00000	99.17416				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 _€ 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	
TSP25 _€ On 06/09/2021 Spot Bond					0.00000	98.57973				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 ₁ On 16/09/2021 Spot Bond					0.00000	98.65357				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 _€ On 17/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25 _€ On 26/05/2021 Spot Bond					0.00000	99.91492				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP25 _€ On 29/11/2021 Spot Bond					0.00000	97.78885				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 _€ On 14/02/2022 Spot Bond					0.00000	96.49018				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 ₇ On 11/03/2022 Spot Bond					0.00000	95.97149				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 _€ On 16/03/2022 Spot Bond					0.00000	95.83494				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 _€ On 11/05/2022 Spot Bond					0.00000	95.24879				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.29496				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.38129				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.19708				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.40032				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	107.99930				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond					0.00000	101.13734				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond					0.00000	101.13734				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond					0.00000	100.94517				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	100.41162				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	103.41351				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	107.29658				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.12380				0.00	0	
Total TWC372 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 TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	100.90143				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.56000	108.77151	9.56000	108.74391				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.01336				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.01517				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.01599				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.01955				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.57676				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.38953				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	99.97434				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.91524				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.05144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.05353				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.84506				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.92210				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.57000	99.88744	4.57000	99.87495				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	97.59358	100.00000	97.33333				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.20e+017	779,069,839,100	204,956,949,70
Total for SPOT :										1.20e+017	779,069,839,100	204,956,949,70
Total Futures										1.20e+017	779,069,841,353	204,957,999,16
Total Options										24 938 368.00	8,000	108,55
Grand Total:										1.20e+017	779,069,849,353	204,958,107,72