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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2021

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			11.55942	76.92298	11.58751	76.77700			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.80357	74.02618	11.83243	73.88065			0.00	0	
ES33	On	03/02/2022	Bond Future			12.06169	74.91228	12.09172	74.76551			0.00	0	
ES33	On	05/05/2022	Bond Future			12.32462	72.04716	12.35592	71.89884			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			12.07281	75.49702	12.08527	75.42444			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			12.30567	72.10161	12.31832	72.03028			0.00	0	
ES42	On	03/02/2022	Bond Future			12.54365	72.96514	12.55677	72.89348			0.00	0	
ES42	On	05/05/2022	Bond Future			12.79483	69.59569	12.80853	69.52334			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	05/08/2021	Bond Future			152.51584	152.51584	152.41581	152.41581			0.00	0	5,36
I2025	On	04/11/2021	Bond Future			154.25850	154.25850	154.16158	154.16158			0.00	0	
I2025	On	03/02/2022	Bond Future			154.54495	154.54495	154.44806	154.44806			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			156.42640	156.42640	156.32888	156.32888			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			112.45387	112.45387	112.43720	112.43720			0.00	0	3,00
I2029	On	04/11/2021	Bond Future			112.58767	112.58767	112.57401	112.57401			0.00	0	
I2029	On	03/02/2022	Bond Future			113.93425	113.93425	113.92123	113.92123			0.00	0	
I2029	On	05/05/2022	Bond Future			114.14577	114.14577	114.13301	114.13301			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			105.02707	105.02707	105.00908	105.00908			0.00	0	9,60
I2033	On	04/11/2021	Bond Future			105.00172	105.00172	104.98635	104.98635			0.00	0	
I2033	On	03/02/2022	Bond Future			106.25745	106.25745	106.24271	106.24271			0.00	0	
I2033	On	05/05/2022	Bond Future			106.29501	106.29501	106.28058	106.28058			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			117.44436	117.44436	116.56557	116.56557			0.00	0	7,70
I2038	On	04/11/2021	Bond Future			118.78650	118.78650	117.90078	117.90078			0.00	0	
I2038	On	03/02/2022	Bond Future			118.45396	118.45396	117.55874	117.55874			0.00	0	
I2038	On	05/05/2022	Bond Future			119.89635	119.89635	118.99060	118.99060			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			106.91082	106.91082	106.52946	106.52946			0.00	0	16,70
I2046	On	04/11/2021	Bond Future			106.32386	106.32386	105.94121	105.94121			0.00	0	
I2046	On	03/02/2022	Bond Future			107.59571	107.59571	107.20916	107.20916			0.00	0	
I2046	On	05/05/2022	Bond Future			107.05876	107.05876	106.66790	106.66790			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			109.58408	109.58408	107.71452	107.71452			0.00	0	11,20
I2050	On	04/11/2021	Bond Future			110.83616	110.83616	108.94830	108.94830			0.00	0	
I2050	On	03/02/2022	Bond Future			110.21279	110.21279	108.30338	108.30338			0.00	0	
I2050	On	05/05/2022	Bond Future			111.55469	111.55469	109.62239	109.62239			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			7.53301	114.33337	7.56061	114.20404		7.22	86,093,027.61	753	92,18
R186	On	04/11/2021	Bond Future			7.71586	115.61242	7.74450	115.48483		6.80	0.00	0	
R186	On	03/02/2022	Bond Future			7.91046	111.68551	7.94082	111.55725		6.55	0.00	0	
R186	On	05/05/2022	Bond Future			8.12267	113.02037	8.15506	112.89099		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												86,093,027.61	753	92,18
R186	On	05/08/2021	Bond Future	8.62	Call			5,061.67000	5.06167	5,171,760	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			235.22000	0.23522	215,980	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,100.64000	5.10064	5,211,060	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			229.89000	0.22989	210,980	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,022.77000	5.02277	5,132,520	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			240.66000	0.24066	221,080	7.78	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,489.90000	1.48990	1,435,870	6.92	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			698.57000	0.69857	667,550	7.31	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			3,042.40000	3.04240	3,116,350	6.92	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,473.74000	1.47374	1,420,100	6.92	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,070.10000	3.07010	3,144,440	6.93	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,457.71000	1.45771	1,404,460	6.93	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,014.82000	3.01482	3,088,380	6.92	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,202.20000	2.20220	2,262,580	6.81	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			2,088.75000	2.08875	2,021,540	6.81	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,149.08000	5.14908	5,245,650	7.31	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,286.07000	1.28607	1,324,870	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,120.40000	4.12040	4,030,940	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,300.76000	1.30076	1,339,890	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,091.53000	4.09153	4,002,400	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,315.56000	1.31556	1,355,020	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,062.78000	4.06278	3,973,980	6.41	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,410.29000	2.41029	2,348,750	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,020.68000	3.02068	3,087,930	6.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,444.07000	2.44407	2,381,940	6.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,043.60000	3.04360	3,111,140	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,427.35000	2.42735	2,365,510	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,066.16000	3.06616	3,134,000	6.17	0.00	0	
Total R186 Option												0.00	0	30,38
Total For R186												86,093,027.61	753	122,54
R197	On	05/08/2021	Bond Future			319.02399	319.02399	318.99100	318.99100			0.00	0	1,78
R197	On	04/11/2021	Bond Future			322.66880	322.66880	322.64440	322.64440			0.00	0	
R197	On	03/02/2022	Bond Future			318.42281	318.42281	318.40048	318.40048			0.00	0	
R197	On	05/05/2022	Bond Future			322.30017	322.30017	322.27876	322.27876			0.00	0	
Total R197 Future												0.00	0	1,78
Total For R197												0.00	0	1,78
R202	On	05/08/2021	Bond Future			231.40199	231.40199	230.31988	230.31988			0.00	0	9,38
R202	On	04/11/2021	Bond Future			234.04546	234.04546	232.95779	232.95779			0.00	0	

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			232.53952	232.53952	231.44035	231.44035			0.00	0	
R202	On	05/05/2022	Bond Future			235.37059	235.37059	234.25907	234.25907			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			4.88418	107.68922	4.85937	107.72701		1.20	5,599,839.44	52	15,67
R2023	On	04/11/2021	Bond Future			4.95218	104.98559	4.92013	105.02672		1.16	0.00	0	
R2023	On	03/02/2022	Bond Future			5.01759	106.21670	4.97672	106.25911		0.99	0.00	0	
R2023	On	05/05/2022	Bond Future			5.07260	103.57508	5.01831	103.61834		0.83	0.00	0	
Total R2023 Future												5,599,839.44	52	15,67
R2023	On	05/08/2021	Bond Future	5.30	Call			744.64000	0.74464	712,800	1.49	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			76.33000	0.07633	82,280	1.49	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			757.75000	0.75775	725,750	1.50	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			74.34000	0.07434	80,130	1.50	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			731.58000	0.73158	699,890	1.48	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			78.38000	0.07838	84,480	1.48	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			348.25000	0.34825	368,110	1.21	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			333.71000	0.33371	312,940	1.21	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			359.56000	0.35956	379,920	1.21	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			340.86000	0.34086	319,840	1.21	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			353.87000	0.35387	373,980	1.21	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			348.08000	0.34808	326,810	1.21	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			436.11000	0.43611	412,580	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			328.99000	0.32899	347,870	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			423.16000	0.42316	399,990	1.05	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			336.77000	0.33677	356,010	1.05	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			429.79000	0.42979	406,440	1.06	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			333.04000	0.33304	352,100	1.06	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			68.01000	0.06801	73,990	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			1,088.24000	1.08824	1,050,880	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			66.90000	0.06690	72,800	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			1,074.78000	1.07478	1,037,580	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			69.13000	0.06913	75,190	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			1,081.51000	1.08151	1,044,230	0.93	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												5,599,839.44	52	15,67
R2030	On	05/08/2021	Bond Future			9.24462	93.03283	9.29313	92.76582		12.54	406,832,565.59	4,373	99,4
R2030	On	04/11/2021	Bond Future			9.43765	94.07411	9.48784	93.80670		11.93	0.00	0	
R2030	On	03/02/2022	Bond Future			9.64281	91.17310	9.69522	90.90333		11.60	0.00	0	
R2030	On	05/05/2022	Bond Future			9.86085	92.26317	9.91573	91.99043		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												406,832,565.59	4,373	99,44
R2030	On	05/08/2021	Bond Future	10.42	Call			6,371.31000	6.37131	6,593,950	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			438.58000	0.43858	394,210	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			1,668.97000	1.66897	1,549,530	12.70	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	10.15	Call			5,239.49000	5.23949	5,444,180	13.43	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,109.12000	1.10912	1,186,390	12.31	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			5,866.81000	5.86681	6,081,650	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			446.52000	0.44652	401,530	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Put			5,102.96000	5.10296	4,884,180	12.12	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			610.36000	0.61036	658,590	12.12	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			2,796.58000	2.79658	2,944,150	12.70	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			99.77000	0.09977	109,580	12.01	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			3,254.36000	3.25436	3,076,600	12.38	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			682.32000	0.68232	620,000	13.43	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			3,662.03000	3.66203	3,834,220	12.95	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			1,195.25000	1.19525	1,100,430	12.95	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			3,699.20000	3.69920	3,509,460	12.31	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			13,899.82000	13.89982	14,165,170	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			9.15000	0.00915	7,490	13.56	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.30	Put			541.97000	0.54197	489,800	13.56	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			3,895.05000	3.89505	3,700,510	12.28	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,019.80000	1.01980	1,092,270	12.28	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			9,410.49000	9.41049	9,153,290	12.01	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			6,413.89000	6.41389	6,637,140	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			430.75000	0.43075	386,990	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			6,328.80000	6.32880	6,550,820	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,344.23000	1.34423	1,433,480	12.38	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			1,782.71000	1.78271	1,658,020	12.67	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,639.41000	2.63941	2,781,730	12.67	0.00	0	60
R2030	On	04/11/2021	Bond Future	8.77	Put			5,406.47000	5.40647	5,217,920	11.68	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,484.86000	1.48486	1,563,720	11.68	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,071.19000	10.07119	10,308,530	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,834.83000	6.83483	7,036,720	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			1,109.02000	1.10902	1,043,500	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,761.62000	6.76162	6,962,440	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,361.58000	2.36158	2,471,240	11.90	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put			7,554.51000	7.55451	7,334,950	11.43	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			774.06000	0.77406	821,910	11.43	0.00	0	30
R2030	On	04/11/2021	Bond Future	9.90	Call			4,346.55000	4.34655	4,506,280	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		3,908.86000	3.90886	3,751,110	11.90	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,133.76000	1.13376	1,067,170	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		405.26000	0.40526	375,190	12.84	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		6,798.19000	6.79819	6,999,540	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,121.34000	1.12134	1,055,280	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call		9,343.64000	9.34364	9,574,820	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		511.92000	0.51192	475,690	12.84	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	9.90	Put		2,187.95000	2.18795	2,080,270	12.45	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		3,391.74000	3.39174	3,262,090	11.77	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		2,745.36000	2.74536	2,858,870	11.52	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		4,541.34000	4.54134	4,385,080	11.52	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		8,100.56000	8.10056	7,888,200	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		4,278.62000	4.27862	4,127,990	11.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		2,979.19000	2.97919	3,098,950	11.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		4,250.28000	4.25028	4,100,270	11.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		2,931.65000	2.93165	3,050,160	11.56	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		1,536.85000	1.53685	1,464,010	12.47	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call		3,825.95000	3.82595	3,966,070	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put		6,213.91000	6.21391	6,026,880	11.23	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,735.39000	1.73539	1,818,130	11.23	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call		7,228.51000	7.22851	7,425,440	12.47	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		4,307.41000	4.30741	4,156,150	11.56	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		1,066.03000	1.06603	1,123,440	11.04	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call		2,955.21000	2.95521	3,074,350	11.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put		3,840.32000	3.84032	3,699,640	11.66	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,349.43000	3.34943	3,478,520	11.66	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Put		3,272.78000	3.27278	3,153,520	10.98	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		4,697.65000	4.69765	4,851,660	10.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		3,253.05000	3.25305	3,134,320	10.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		4,639.98000	4.63998	4,792,940	10.97	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		3,292.61000	3.29261	3,172,830	10.97	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		4,668.78000	4.66878	4,822,260	10.98	0.00	0	
Total R2030 Option											0.00	0	21,34
Total For R2030											406,832,565.59	4,373	120,78
R2032	On	05/08/2021	Bond Future			10.04601	91.40265	10.08923	91.14673	14.62	1,242,162,013.50	13,590	122,44
R2032	On	04/11/2021	Bond Future			10.25060	88.27973	10.29520	88.02348	14.61	0.00	0	2
R2032	On	03/02/2022	Bond Future			10.46325	89.31545	10.50967	89.05680	13.60	0.00	0	
R2032	On	05/05/2022	Bond Future			10.68455	86.23628	10.73296	85.97486	13.18	0.00	0	
Total R2032 Future											1,242,162,013.50	13,590	122,44

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			7,552.76000	7.55276	7,767,790	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			456.85000	0.45685	415,960	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			7,597.78000	7.59778	7,813,340	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			449.18000	0.44918	408,820	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			7,507.80000	7.50780	7,722,290	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			464.63000	0.46463	423,200	15.90	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			8,641.56000	8.64156	8,843,880	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			1,014.83000	1.01483	960,900	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			8,562.27000	8.56227	8,763,720	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,293.34000	2.29334	2,386,580	14.29	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			13,210.39000	13.21039	13,447,530	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			1,036.88000	1.03688	982,080	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			272.51000	0.27251	253,400	15.76	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			8,601.88000	8.60188	8,803,770	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			1,025.80000	1.02580	971,440	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			7,081.61000	7.08161	6,886,930	13.90	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,302.01000	1.30201	1,363,580	13.90	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			5,016.85000	5.01685	4,853,840	14.29	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			3,136.24000	3.13624	3,029,470	14.25	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			3,700.86000	3.70086	3,820,680	13.67	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			4,594.93000	4.59493	4,456,100	13.67	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			7,314.74000	7.31474	7,132,800	13.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			3,768.97000	3.76897	3,647,200	13.93	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.14	Call			3,156.03000	3.15603	3,263,990	13.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			5,245.07000	5.24507	5,094,380	13.53	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			9,318.63000	9.31863	9,114,550	12.89	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			2,006.06000	2.00606	2,084,940	13.16	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.95	Call			5,538.62000	5.53862	5,690,500	14.25	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			4,308.53000	4.30853	4,175,280	13.74	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call			2,392.09000	2.39209	2,481,450	13.29	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			6,403.75000	6.40375	6,234,460	13.29	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			10,514.20000	10.51420	10,300,470	12.89	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			1,929.86000	1.92986	2,006,570	13.13	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call			4,599.48000	4.59948	4,736,360	13.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			4,364.52000	4.36452	4,230,160	13.72	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			3,947.86000	3.94786	4,072,710	13.73	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			4,336.45000	4.33645	4,202,650	13.73	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			3,892.46000	3.89246	4,016,190	13.72	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			1,228.14000	1.22814	1,282,710	12.89	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call			3,975.86000	3.97586	4,101,260	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		4,205.68000	4.20568	4,335,500	13.80		0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		4,092.73000	4.09273	3,963,900	13.80		0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		7,150.13000	7.15013	6,970,360	13.16		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		4,393.04000	4.39304	4,258,120	13.72		0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		967.11000	0.96711	1,012,030	12.89		0.00	0	15
R2032	On	03/02/2022	Bond Future	10.43	Call		3,919.96000	3.91996	4,044,250	13.72		0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		6,159.64000	6.15964	6,320,180	14.48		0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		2,801.25000	2.80125	2,703,140	14.48		0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		3,799.61000	3.79961	3,684,980	13.61		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		5,411.80000	5.41180	5,559,060	13.63		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		3,778.53000	3.77853	3,664,370	13.63		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		5,348.99000	5.34899	5,495,310	13.60		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		3,820.81000	3.82081	3,705,710	13.60		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		5,380.36000	5.38036	5,527,150	13.61		0.00	0	
Total R2032 Option											0.00	0	4,81	
Total For R2032											1,242,162,013.50	13,590	127,28	
R2035	On	05/08/2021	Bond Future			10.66834	91.24305	10.69086	91.09861	16.43		0.00	0	91,4'
R2035	On	04/11/2021	Bond Future			10.87552	87.78823	10.89856	87.64464	16.49		0.00	0	
R2035	On	03/02/2022	Bond Future			11.09413	88.81796	11.11804	88.67336	15.22		0.00	0	
R2035	On	05/05/2022	Bond Future			11.31242	85.40113	11.33729	85.25504	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		47,108.66000	47.10866	46,964,220	15.10		0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,313.55000	1.31355	1,259,280	17.75		0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,095.96000	3.09596	3,157,380	16.72		0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		2,591.11000	2.59111	2,508,090	16.72		0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		5,545.99000	5.54599	5,427,130	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		46,992.08000	46.99208	46,847,640	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		1,090.46000	1.09046	1,116,040	15.88		0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put		47,225.37000	47.22537	47,080,930	15.10		0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		5,511.06000	5.51106	5,601,230	17.75		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		6,935.21000	6.93521	6,828,190	15.86		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		1,884.72000	1.88472	1,921,290	15.86		0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		4,897.02000	4.89702	4,807,280	16.37		0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,137.44000	3.13744	3,191,290	16.37		0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		15,917.17000	15.91717	16,051,140	17.85		0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call		7,164.53000	7.16453	7,255,900	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			2,093.07000	2.09307	2,040,850	17.85	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call			4,582.93000	4.58293	4,653,160	16.83	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			3,464.16000	3.46416	3,390,800	16.83	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put			6,442.88000	6.44288	6,339,520	15.98	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,863.02000	1.86302	1,899,250	15.84	0.00	0	38
R2035	On	04/11/2021	Bond Future	12.52	Call			10,273.27000	10.27327	10,385,880	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			984.53000	0.98453	953,550	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			10,315.60000	10.31560	10,428,460	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			974.25000	0.97425	943,520	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			10,230.96000	10.23096	10,343,340	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			217.00000	0.21700	207,380	17.85	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			3,163.23000	3.16323	3,093,980	16.98	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.60	Call			3,080.93000	3.08093	3,134,070	16.35	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			4,968.84000	4.96884	4,878,390	16.35	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			6,981.12000	6.98112	6,873,760	15.84	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			994.89000	0.99489	963,680	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,131.40000	2.13140	2,171,630	15.98	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.20	Call			5,010.35000	5.01035	5,084,690	16.98	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			4,137.27000	4.13727	4,065,160	15.46	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			7,721.37000	7.72137	7,618,270	14.59	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,301.54000	2.30154	2,343,040	14.59	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			6,705.07000	6.70507	6,790,120	16.01	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			4,851.77000	4.85177	4,772,140	15.25	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			8,451.30000	8.45130	8,343,560	14.44	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,966.18000	1.96618	2,003,040	14.44	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.39	Call			5,480.48000	5.48048	5,556,180	15.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			2,850.66000	2.85066	2,794,920	16.23	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,107.40000	5.10740	5,179,890	15.46	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			6,140.52000	6.14052	6,049,210	14.94	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			10,554.16000	10.55416	10,436,220	14.35	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,326.27000	1.32627	1,352,930	14.35	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			4,942.70000	4.94270	5,013,710	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			3,122.60000	3.12260	3,063,050	16.01	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			4,317.58000	4.31758	4,382,550	15.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,975.10000	4.97510	5,046,410	15.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			4,243.07000	4.24307	4,169,780	15.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			4,910.68000	4.91068	4,981,390	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			4,298.06000	4.29806	4,224,170	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			3,860.61000	3.86061	3,791,710	15.59	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,244.05000	3.24405	3,297,340	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		4,378.43000	4.37843	4,444,010	15.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put		4,790.84000	4.79084	4,711,820	15.26	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put		7,332.30000	7.33230	7,231,880	14.67	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call		2,503.92000	2.50392	2,548,100	14.67	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call		7,277.53000	7.27753	7,366,390	16.23	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		4,270.34000	4.27034	4,196,750	15.41	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		4,210.76000	4.21076	4,143,330	15.23	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		5,992.91000	5.99291	6,071,820	15.24	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		4,187.09000	4.18709	4,119,910	15.24	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		5,926.59000	5.92659	6,004,980	15.22	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		4,234.57000	4.23457	4,166,870	15.22	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		5,959.71000	5.95971	6,038,370	15.23	0.00	0	
Total R2035 Option											0.00	0	13,18
Total For R2035											0.00	0	104,60
R2037	On	05/08/2021	Bond Future			10.84771	82.82789	10.87027	82.68292	18.45	0.00	0	126,7
R2037	On	04/11/2021	Bond Future			11.04357	83.75515	11.06664	83.61087	17.63	0.00	0	
R2037	On	03/02/2022	Bond Future			11.25006	80.48308	11.27398	80.33771	17.11	0.00	0	
R2037	On	05/05/2022	Bond Future			11.46432	81.44560	11.48918	81.29876	15.92	0.00	0	
Total R2037 Future											0.00	0	126,71
R2037	On	05/08/2021	Bond Future	12.27	Call		8,785.15000	8.78515	8,902,960	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		492.74000	0.49274	465,580	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		8,832.00000	8.83200	8,950,120	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		485.01000	0.48501	458,160	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		8,738.34000	8.73834	8,855,830	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		500.58000	0.50058	473,100	20.22	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		915.92000	0.91592	886,790	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		5,508.66000	5.50866	5,587,400	18.21	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		10,833.53000	10.83353	10,948,890	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		906.49000	0.90649	877,570	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		10,875.37000	10.87537	10,990,950	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		897.14000	0.89714	868,440	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		10,791.72000	10.79172	10,906,870	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,705.34000	8.70534	8,807,840	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		1,520.25000	1.52025	1,478,470	19.08	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		2,927.73000	2.92773	2,862,190	18.21	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,208.79000	5.20879	5,282,430	17.29	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		4,151.10000	4.15110	4,079,370	17.29	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,241.40000	5.24140	5,315,330	17.30	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		4,124.25000	4.12425	4,052,810	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			5,274.35000	5.27435	5,348,580	17.31		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			4,097.81000	4.09781	4,026,670	17.31		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			4,198.65000	4.19865	4,131,750	16.20		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			6,147.85000	6.14785	6,228,040	16.21		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			4,175.29000	4.17529	4,108,640	16.21		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			6,181.07000	6.18107	6,261,510	16.22		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			4,151.75000	4.15175	4,085,350	16.22		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			6,114.39000	6.11439	6,194,330	16.20		0.00	0	
Total R2037 Option													0.00	0	1,20
Total For R2037													0.00	0	127,91
R2040	On	05/08/2021	Bond Future			11.02024	84.45788	11.04281	84.30391		18.99		0.00	0	85,25
R2040	On	04/11/2021	Bond Future			11.21336	85.40343	11.23646	85.25012		18.15		0.00	0	
R2040	On	03/02/2022	Bond Future			11.41690	81.90042	11.44086	81.74596		17.50		0.00	0	
R2040	On	05/05/2022	Bond Future			11.62753	82.87996	11.65244	82.72396		16.35		0.00	0	
Total R2040 Future													0.00	0	85,25
R2040	On	05/08/2021	Bond Future	12.48	Call			9,437.05000	9.43705	9,563,490	20.94		0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			490.38000	0.49038	462,850	20.94		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			9,486.10000	9.48610	9,612,860	20.94		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put			1,684.01000	1.68401	1,618,650	19.91		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			5,028.99000	5.02899	5,117,600	19.91		0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call			20,433.41000	20.43341	20,586,780	20.94		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			482.67000	0.48267	455,460	20.94		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			9,388.04000	9.38804	9,514,160	20.94		0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			4.93000	0.00493	4,330	20.94		0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put			498.20000	0.49820	470,350	20.94		0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			2,974.19000	2.97419	2,882,170	19.06		0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			3,023.15000	3.02315	3,085,100	19.06		0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call			11,038.34000	11.03834	11,159,200	19.71		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			1,034.39000	1.03439	1,001,940	19.71		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			10,951.81000	10.95181	11,072,190	19.71		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			1,055.61000	1.05561	1,022,680	19.71		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			10,995.06000	10.99506	11,115,680	19.71		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			1,044.95000	1.04495	1,012,260	19.71		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			4,468.23000	4.46823	4,391,140	17.85		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			5,391.21000	5.39121	5,468,890	17.86		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			4,440.16000	4.44016	4,363,380	17.86		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			5,321.02000	5.32102	5,398,080	17.83		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			4,496.47000	4.49647	4,419,070	17.83		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			5,356.07000	5.35607	5,433,440	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		6,202.17000	6.20217	6,285,330	16.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		4,617.05000	4.61705	4,544,210	16.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,236.84000	6.23684	6,320,280	16.74	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		4,591.19000	4.59119	4,518,630	16.74	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,167.57000	6.16757	6,250,450	16.72	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		4,643.06000	4.64306	4,569,940	16.72	0.00	0	
Total R2040 Option											0.00	0	2,70
Total For R2040											0.00	0	87,95
R2044	On	05/08/2021	Bond Future			11.07274	81.14017	11.09005	81.02087	19.93	0.00	0	60,77
R2044	On	04/11/2021	Bond Future			11.25780	82.04855	11.27545	81.93023	19.05	0.00	0	
R2044	On	03/02/2022	Bond Future			11.45260	78.63137	11.47090	78.51223	18.34	0.00	0	
R2044	On	05/05/2022	Bond Future			11.65379	79.57189	11.67282	79.45155	17.14	0.00	0	
Total R2044 Future											0.00	0	60,77
R2044	On	05/08/2021	Bond Future	12.60	Call		9,806.91000	9.80691	9,904,210	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		446.50000	0.44650	424,500	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		9,855.58000	9.85558	9,953,130	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		439.48000	0.43948	417,730	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		9,758.26000	9.75826	9,855,310	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		453.62000	0.45362	431,370	21.99	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		10,884.11000	10.88411	10,974,500	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,096.42000	1.09642	1,068,490	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		10,799.08000	10.79908	10,889,080	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,118.42000	1.11842	1,090,100	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		10,841.59000	10.84159	10,931,780	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,107.38000	1.10738	1,079,250	20.70	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		4,535.60000	4.53560	4,473,790	18.74	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,402.82000	5.40282	5,460,390	18.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		4,507.12000	4.50712	4,445,550	18.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,332.50000	5.33250	5,389,590	18.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		4,564.51000	4.56451	4,502,460	18.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,367.49000	5.36749	5,424,820	18.74	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,212.77000	6.21277	6,275,050	17.55	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		4,678.07000	4.67807	4,620,010	17.55	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,247.63000	6.24763	6,310,130	17.56	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		4,651.94000	4.65194	4,594,100	17.56	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,178.27000	6.17827	6,240,330	17.54	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		4,704.65000	4.70465	4,646,370	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			10.97532	84.80025	10.99765	84.64112		19.25	169,600.50	2	171,85
R2048	On	04/11/2021			11.15612	81.33644	11.17903	81.17778		19.41	0.00	0	
R2048	On	03/02/2022			11.34586	82.29054	11.36965	82.13065		17.72	0.00	0	
R2048	On	05/05/2022			11.53387	78.85890	11.55862	78.69729		17.48	0.00	0	
Total R2048 Future											169,600.50	2	171,85
R2048	On	05/08/2021	12.51	Call			10,047.57000	10.04757	10,181,190	21.27	0.00	0	
R2048	On	05/08/2021	12.51	Put			435.25000	0.43525	409,740	21.27	0.00	0	
R2048	On	05/08/2021	12.52	Call			10,097.30000	10.09730	10,231,210	21.27	0.00	0	
R2048	On	05/08/2021	11.20	Put			2,475.04000	2.47504	2,391,150	19.99	0.00	0	
R2048	On	05/08/2021	11.20	Call			3,892.21000	3.89221	3,967,450	19.99	0.00	0	1,00
R2048	On	05/08/2021	10.50	Put			5,238.98000	5.23898	5,115,950	18.90	0.00	0	
R2048	On	05/08/2021	10.90	Put			3,450.55000	3.45055	3,349,480	19.46	0.00	0	
R2048	On	05/08/2021	10.90	Call			2,750.60000	2.75060	2,808,660	19.46	0.00	0	1,30
R2048	On	05/08/2021	10.60	Put			4,738.53000	4.73853	4,620,690	19.04	0.00	0	
R2048	On	05/08/2021	12.50	Put			442.27000	0.44227	416,440	21.27	0.00	0	
R2048	On	05/08/2021	10.00	Put			8,261.20000	8.26120	8,116,930	17.92	0.00	0	
R2048	On	05/08/2021	10.00	Call			576.62000	0.57662	591,480	17.92	0.00	0	
R2048	On	05/08/2021	12.52	Put			428.34000	0.42834	403,120	21.27	0.00	0	
R2048	On	05/08/2021	12.50	Call			9,997.86000	9.99786	10,131,160	21.27	0.00	0	
R2048	On	05/08/2021	10.60	Call			1,820.15000	1.82015	1,861,440	19.04	0.00	0	
R2048	On	05/08/2021	10.50	Call			1,557.54000	1.55754	1,593,640	18.90	0.00	0	1,00
R2048	On	05/08/2021	10.30	Put			6,339.11000	6.33911	6,206,520	18.54	0.00	0	
R2048	On	05/08/2021	10.30	Call			1,094.75000	1.09475	1,121,290	18.54	0.00	0	1,30
R2048	On	04/11/2021	12.85	Call			11,257.63000	11.25763	11,383,330	21.11	0.00	0	
R2048	On	04/11/2021	12.85	Put			1,038.10000	1.03810	1,005,140	21.11	0.00	0	
R2048	On	04/11/2021	12.83	Call			11,170.76000	11.17076	11,295,970	21.11	0.00	0	
R2048	On	04/11/2021	12.83	Put			1,059.37000	1.05937	1,025,920	21.11	0.00	0	
R2048	On	04/11/2021	12.84	Call			11,214.19000	11.21419	11,339,640	21.11	0.00	0	
R2048	On	04/11/2021	12.84	Put			1,048.69000	1.04869	1,015,480	21.11	0.00	0	
R2048	On	03/02/2022	11.48	Put			4,599.88000	4.59988	4,519,490	17.96	0.00	0	
R2048	On	03/02/2022	11.49	Call			5,369.67000	5.36967	5,449,500	17.97	0.00	0	
R2048	On	03/02/2022	11.49	Put			4,569.57000	4.56957	4,489,510	17.97	0.00	0	
R2048	On	03/02/2022	11.47	Call			5,298.82000	5.29882	5,377,980	17.95	0.00	0	
R2048	On	03/02/2022	11.47	Put			4,630.67000	4.63067	4,549,940	17.95	0.00	0	
R2048	On	03/02/2022	11.48	Call			5,334.06000	5.33406	5,413,560	17.96	0.00	0	
R2048	On	05/05/2022	11.80	Call			6,226.51000	6.22651	6,312,940	17.75	0.00	0	
R2048	On	05/05/2022	11.80	Put			4,681.31000	4.68131	4,606,130	17.75	0.00	0	
R2048	On	05/05/2022	11.81	Call			6,262.27000	6.26227	6,349,000	17.76	0.00	0	
R2048	On	05/05/2022	11.81	Put			4,654.24000	4.65424	4,579,360	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			6,191.12000	6.19112	6,277,250	17.74	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			4,708.83000	4.70883	4,633,350	17.74	0.00	0	
Total R2048 Option												0.00	0	4,60
Total For R2048												169,600.50	2	176,45
R209	On	05/08/2021	Bond Future			10.55539	70.51728	10.58278	70.36347		19.31	775,690.08	11	27,96
R209	On	04/11/2021	Bond Future			10.73610	68.16567	10.76414	68.01207		19.29	0.00	0	4,31
R209	On	03/02/2022	Bond Future			10.92210	68.96539	10.95110	68.81047		18.04	0.00	0	
R209	On	05/05/2022	Bond Future			11.11346	66.64826	11.14351	66.49175		17.42	0.00	0	
Total R209 Future												775,690.08	11	32,35
R209	On	05/08/2021	Bond Future	11.80	Call			6,942.49000	6.94249	7,062,890	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			581.09000	0.58109	547,680	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			6,982.46000	6.98246	7,103,220	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			572.43000	0.57243	539,380	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			6,902.56000	6.90256	7,022,600	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			589.85000	0.58985	556,080	20.91	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			1,134.17000	1.13417	1,096,490	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			8,315.37000	8.31537	8,431,550	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			1,123.11000	1.12311	1,085,690	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			8,244.57000	8.24457	8,360,230	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			2,891.40000	2.89140	2,952,360	19.07	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			4,358.33000	4.35833	4,265,690	19.07	0.00	0	12,50
R209	On	04/11/2021	Bond Future	9.50	Put			8,485.20000	8.48520	8,358,660	18.40	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,145.32000	1.14532	1,107,380	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			1,035.86000	1.03586	1,062,920	18.40	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call			8,279.95000	8.27995	8,395,870	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call			7,649.30000	7.64930	7,760,290	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			1,349.17000	1.34917	1,306,560	20.76	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put			4,034.66000	4.03466	3,956,770	18.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,482.23000	4.48223	4,559,570	18.32	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			4,010.49000	4.01049	3,932,910	18.32	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			4,424.98000	4.42498	4,501,710	18.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			4,058.95000	4.05895	3,980,760	18.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,453.57000	4.45357	4,530,600	18.31	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			5,404.04000	5.40404	5,489,820	17.89	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			3,887.79000	3.88779	3,817,060	17.89	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			5,433.39000	5.43339	5,519,440	17.90	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			3,866.87000	3.86687	3,796,410	17.90	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			5,375.00000	5.37500	5,460,510	17.87	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			3,909.07000	3.90907	3,838,070	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												775,690.08	11	59,85	
R210	On	05/08/2021	Bond Future			207.57745	207.57745	206.77625	206.77625				0.00	0	1,48
R210	On	04/11/2021	Bond Future			207.20764	207.20764	206.40305	206.40305				0.00	0	
R210	On	03/02/2022	Bond Future			209.68591	209.68591	208.87327	208.87327				0.00	0	
R210	On	05/05/2022	Bond Future			209.43877	209.43877	208.61701	208.61701				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			172.06191	172.06191	172.04821	172.04821				0.00	0	1,58
R212	On	04/11/2021	Bond Future			174.02802	174.02802	174.01901	174.01901				0.00	0	
Total R212 Future												0.00	0	1,58	
Total For R212												0.00	0	1,58	
R213	On	05/08/2021	Bond Future			9.65675	86.77334	9.69984	86.53777		13.98		0.00	0	9,08
R213	On	04/11/2021	Bond Future			9.85192	84.21396	9.89636	83.97814		13.87		0.00	0	
R213	On	03/02/2022	Bond Future			10.05844	85.20158	10.10471	84.96361		12.94		0.00	0	
R213	On	05/05/2022	Bond Future			10.26642	82.68744	10.31465	82.44690		12.45		0.00	0	
Total R213 Future												0.00	0	9,08	
R213	On	05/08/2021	Bond Future	10.85	Call			6,461.18000	6.46118	6,654,580	15.11		0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			480.39000	0.48039	438,220	15.11		0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			6,502.60000	6.50260	6,696,540	15.11		0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			472.31000	0.47231	430,680	15.11		0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			1,337.18000	1.33718	1,247,740	14.61		0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			3,404.39000	3.40439	3,245,520	13.88		0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			6,419.83000	6.41983	6,612,690	15.11		0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,410.40000	1.41040	1,487,100	13.88		0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			488.58000	0.48858	445,870	15.11		0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			6,173.31000	6.17331	6,362,800	15.11		0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			540.18000	0.54018	494,100	15.11		0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			3,694.87000	3.69487	3,841,000	14.61		0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			1,100.20000	1.10020	1,043,420	14.92		0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,144.45000	7.14445	7,322,590	14.92		0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			1,123.91000	1.12391	1,066,230	14.92		0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,180.52000	7.18052	7,359,120	14.92		0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			1,112.00000	1.11200	1,054,780	14.92		0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,216.67000	7.21667	7,395,710	14.92		0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			2,684.43000	2.68443	2,589,300	13.44		0.00	0	43
R213	On	03/02/2022	Bond Future	10.00	Call			3,462.30000	3.46230	3,575,110	12.94		0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			4,002.10000	4.00210	3,876,940	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		6,496.96000	6.49696	6,330,830	12.45	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		3,384.59000	3.38459	3,272,400	13.10	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,880.29000	2.88029	2,980,370	12.79	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		4,674.77000	4.67477	4,536,880	12.79	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		8,243.73000	8.24373	8,058,010	12.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,669.44000	1.66944	1,737,760	12.41	0.00	0	20
R213	On	03/02/2022	Bond Future	10.60	Call		5,176.68000	5.17668	5,319,520	13.44	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		3,621.73000	3.62173	3,504,390	13.04	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,483.60000	2.48360	2,574,130	12.68	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		5,235.27000	5.23527	5,087,830	12.68	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		9,032.70000	9.03270	8,840,120	12.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		1,788.30000	1.78830	1,860,140	12.45	0.00	0	40
R213	On	03/02/2022	Bond Future	10.25	Call		4,126.04000	4.12604	4,251,820	13.10	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		4,081.87000	4.08187	3,955,130	12.92	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,411.62000	3.41162	3,523,370	12.93	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		4,055.05000	4.05505	3,928,830	12.93	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,361.33000	3.36133	3,472,020	12.91	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,177.98000	1.17798	1,230,230	12.32	0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call		3,853.79000	3.85379	3,974,420	13.04	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call		3,907.59000	3.90759	4,029,260	13.05	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		3,573.32000	3.57332	3,457,020	13.05	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		6,765.35000	6.76535	6,595,700	12.41	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		4,108.55000	4.10855	3,981,270	12.91	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		989.60000	0.98960	1,034,990	12.32	0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call		3,386.57000	3.38657	3,497,800	12.92	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		5,400.20000	5.40020	5,546,240	13.52	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		2,563.69000	2.56369	2,471,760	13.52	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		3,329.41000	3.32941	3,225,380	12.74	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		4,957.32000	4.95732	5,094,270	12.75	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		3,309.86000	3.30986	3,206,270	12.75	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		4,899.50000	4.89950	5,035,570	12.73	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		3,349.07000	3.34907	3,244,600	12.73	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		4,928.38000	4.92838	5,064,890	12.74	0.00	0	
Total R213 Option											0.00	0	2,880
Total For R213											0.00	0	11,910
R214	On	05/08/2021	Bond Future			10.95970	67.24748	10.97161	67.17993	21.06	336,237.40	5	17,880
R214	On	04/11/2021	Bond Future			11.13978	64.72195	11.15182	64.65538	21.10	0.00	0	
R214	On	03/02/2022	Bond Future			11.32832	65.48110	11.34074	65.41425	19.67	0.00	0	
R214	On	05/05/2022	Bond Future			11.51507	62.98382	11.52793	62.91636	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												336,237.40	5	17,88
R214	On	05/08/2021	Bond Future	12.02	Call			6,351.96000	6.35196	6,394,040	22.84	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			821.52000	0.82152	796,050	22.84	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			6,389.92000	6.38992	6,432,220	22.84	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			810.46000	0.81046	785,210	22.84	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			6,314.06000	6.31406	6,355,920	22.84	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			832.70000	0.83270	807,010	22.84	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			7,989.56000	7.98956	8,032,870	22.72	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			1,371.81000	1.37181	1,348,550	22.72	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			8,023.40000	8.02340	8,066,850	22.72	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			1,359.42000	1.35942	1,336,300	22.72	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			8,057.27000	8.05727	8,100,860	22.72	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			1,347.13000	1.34713	1,324,150	22.72	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			4,183.98000	4.18398	4,145,450	19.83	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			4,499.29000	4.49929	4,527,350	19.81	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			4,235.27000	4.23527	4,196,480	19.81	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			4,526.95000	4.52695	4,555,140	19.82	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			4,209.55000	4.20955	4,170,890	19.82	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			4,554.69000	4.55469	4,583,010	19.83	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			5,316.40000	5.31640	5,348,700	19.33	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			4,169.74000	4.16974	4,134,580	19.33	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			5,260.48000	5.26048	5,292,540	19.31	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			4,215.69000	4.21569	4,180,290	19.31	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			5,288.30000	5.28830	5,320,470	19.32	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			4,192.54000	4.19254	4,157,250	19.32	0.00	0	
Total R214 Option												0.00	0	
Total For R214												336,237.40	5	17,88
Total for Bond												1,741,968,974.12	18,786	1,106,62
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			773.87100	773.87100	772.53600	772.53600			0.00	0	98
GOVI	On	04/11/2021	GOVI			782.60800	782.60800	781.28100	781.28100			0.00	0	
GOVI	On	03/02/2022	GOVI			791.77500	791.77500	790.43900	790.43900			0.00	0	
GOVI	On	05/05/2022	GOVI			801.22500	801.22500	799.87600	799.87600			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			533,960.00000	53.39600	547,310,000		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			533,860.00000	53.38600	547,210,000		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			534,060.00000	53.40600	547,410,000		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			528,810.00000	52.88100	542,080,000		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			528,710.00000	52.87100	541,980,000		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			528,610.00000	52.86100	541,880,000		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			23,210.00000	2.32100	9,850,000		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			23,010.00000	2.30100	9,650,000		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			23,110.00000	2.31100	9,750,000		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			116,260.00000	11.62600	129,750,000		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			116,460.00000	11.64600	129,950,000		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			116,360.00000	11.63600	129,850,000		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			792.01300	792.01300	791.15600	791.15600			0.00	0	
AL37	On	04/11/2021	Index Future			800.95500	800.95500	800.11200	800.11200			0.00	0	
AL37	On	03/02/2022	Index Future			810.33800	810.33800	809.49000	809.49000			0.00	0	
AL37	On	05/05/2022	Index Future			820.00800	820.00800	819.15400	819.15400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			890.36700	890.36700	887.90500	887.90500			0.00	0	
AL7T	On	04/11/2021	Index Future			900.41900	900.41900	897.95500	897.95500			0.00	0	
AL7T	On	03/02/2022	Index Future			910.96700	910.96700	908.48100	908.48100			0.00	0	
AL7T	On	05/05/2022	Index Future			921.83800	921.83800	919.32700	919.32700			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			783.36700	783.36700	782.04900	782.04900			0.00	0	13
ALBI	On	04/11/2021			792.21100	792.21100	790.90200	790.90200			0.00	0	
ALBI	On	03/02/2022			801.49100	801.49100	800.17200	800.17200			0.00	0	
ALBI	On	05/05/2022			811.05600	811.05600	809.72500	809.72500			0.00	0	
Total ALBI Future											0.00	0	13
Total For ALBI											0.00	0	13
IGOV	On	05/08/2021			288.43900	288.43900	287.16100	287.16100			0.00	0	5
IGOV	On	04/11/2021			291.76600	291.76600	290.48200	290.48200			0.00	0	
IGOV	On	03/02/2022			295.25400	295.25400	293.95600	293.95600			0.00	0	
IGOV	On	05/05/2022			298.84600	298.84600	297.53400	297.53400			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			3.68500	96.31500	3.68500	96.31500			0.00	0	
JIBAR F	On	15/06/2021			3.71500	96.28500	3.71500	96.28500			0.00	0	
JIBAR F	On	21/07/2021			3.74000	96.26000	3.73000	96.27000			0.00	0	
JIBAR F	On	18/08/2021			3.78000	96.22000	3.77000	96.23000			0.00	0	
JIBAR F	On	15/09/2021			3.80500	96.19500	3.79500	96.20500			0.00	0	30,00
JIBAR F	On	20/10/2021			3.90000	96.10000	3.88000	96.12000			0.00	0	
JIBAR F	On	15/12/2021			4.07000	95.93000	4.05000	95.95000			0.00	0	
JIBAR F	On	16/03/2022			4.34500	95.65500	4.32500	95.67500			0.00	0	
JIBAR F	On	15/06/2022			4.72000	95.28000	4.70000	95.30000			0.00	0	4
JIBAR F	On	21/09/2022			4.91500	95.08500	4.89000	95.11000			0.00	0	
JIBAR F	On	21/12/2022			5.16500	94.83500	5.24000	94.76000			0.00	0	
JIBAR F	On	15/03/2023			5.46500	94.53500	5.43500	94.56500			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			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 :										1,741,968,974.12	18,786	1,138,86	
ABCPI3	On	07/12/2023			3.34000	309.29847	3.34000	309.20281			480,960,000,000.00	144,000,000	122,000,00
Total ABCPI3 SPOT										480,960,000,000.00	144,000,000	122,000,00	
Total For ABCPI3										480,960,000,000.00	144,000,000	122,000,00	
ABF001	On	13/09/2026					0.00000	100.94472			0.00	0	

Contract 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	101.34213				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.65000	103.74498	9.65000	103.71813				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 01/12/2030 Spot Bond					0.00000	101.28677				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.99695				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 14/05/2022 Spot Bond					0.00000	100.49073				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN14 On 11/11/2022 Spot Bond					0.00000	101.02768				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	102.33597				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2022 Spot Bond					0.00000	100.49830				0.00	0	920,000,00
Total ABFN21 SPOT										0.00	0	920,000,00
Total For ABFN21										0.00	0	920,000,00
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.86564				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.99116				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.47192				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	103.74057				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	99.97564				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	100.49766				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	100.60113				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN30 On 29/08/2028 Spot Bond					0.00000	101.53840				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2021 Spot Bond					0.00000	100.00904				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN32 On 15/11/2023 Spot Bond					0.00000	100.47415				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN33 On 15/11/2024 Spot Bond					0.00000	101.43183				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN34 On 07/02/2022 Spot Bond					0.00000	100.47198				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN35 On 07/02/2024 Spot Bond					0.00000	100.65917				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN36 On 07/02/2026 Spot Bond					0.00000	100.03398				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN37 On 07/02/2029 Spot Bond					0.00000	101.01131				0.00	0	
Total ABFN37 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 ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.36728				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.08021				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.37046				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.63773				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.90303				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.48319				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.49684				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.50665				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.81281				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	99.95495				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.95244				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.81604				0.00	0	

Contract 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	100.70382				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.79248				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.74964				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.56597				0.00	0	490,000,00
Total ABJ01 SPOT										0.00	0	490,000,00
Total For ABJ01										0.00	0	490,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.04573				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.04766				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.34934				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	148.20944				0.00	0	20,000,00
Total ABKI03 SPOT										0.00	0	20,000,00
Total For ABKI03										0.00	0	20,000,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	91.70271	100.00000	91.50329				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.83500	6.83500	6.83500	141.04593				0.00	0	20,000,00
Total ABKI04 SPOT										0.00	0	20,000,00
Total For ABKI04										0.00	0	20,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.59126	100.00000	20.54143				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			2.43500	2.43500	2.43500	150.83757				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.75000	3.75000	3.75000	195.46824				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	221.17146				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.39500	6.39500	6.39500	103.93666				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.36500	7.36500	7.36500	118.46459				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.89500	104.70635	4.89500	104.69259			768,515,000,000.00		157,000,000	78,500,00
Total ABS13 SPOT									768,515,000,000.00		157,000,000	78,500,00
Total For ABS13									768,515,000,000.00		157,000,000	78,500,00
ABS15 On 11/11/2022 Spot Bond			4.92500	107.05804	4.92500	107.04389				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.93000	113.41136	6.93000	113.39038				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.14000	112.64713	8.14000	112.62271			24,420,000,000,000.00		3,000,000,000	1,500,000,00
Total ABS17 SPOT									24,420,000,000,000.00		3,000,000,000	1,500,000,00
Total For ABS17									24,420,000,000,000.00		3,000,000,000	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.36500	111.23321	5.36500	111.21721				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.63500	106.68475	7.63500	106.66303				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	11.52330	100.00000	11.49793				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			1.72000	321.21010	1.72000	321.12488				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABS14 On 31/01/2022 Spot Bond			0.82500	172.41197	0.82500	172.37040				0.00	0	614,000,00
Total ABSI4 SPOT										0.00	0	614,000,00
Total For ABSI4										0.00	0	614,000,00
ABX01 On 10/07/2024 Spot Bond			10.24000	10.24000	10.24000	105.71161				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.01988				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.98829				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.94904				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.95380				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.53391				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.98539				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.98539				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.01229				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.01229				0.00	0	

Contract 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	161.58689				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	162.98407				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.93483				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.92848				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.90476				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.22628				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.23292				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.21702				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.24181				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	99.82514				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.42828				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	99.08487				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.03218				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	102.87186				0.00	0	5,130,000,00
Total AGT02 SPOT										0.00	0	5,130,000,00
Total For AGT02										0.00	0	5,130,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.17596				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.36453				0.00	0	200,000,00
Total AGT04 SPOT										0.00	0	200,000,00
Total For AGT04										0.00	0	200,000,00
AHF2A On 18/07/2021 Spot Bond					0.00000	100.46327				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.46327				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.53898				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.45068				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.44647				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.49278				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.53904				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	100.69019				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.73629				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.09230				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.98626				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.08500	110.25118	6.08500	110.23293				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	99.98544				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	99.98435				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.37990				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.22899				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.42662				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.98537				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.98427				0.00	0	

Contract 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	99.97649				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	99.98649				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	99.98649				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.98483				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.98524				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.98372				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.98425				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.97428				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.97567				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.81500	109.37417	6.81500	109.35414				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.31500	104.96203	7.31500	104.94120				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			11.53000	91.34216	11.53000	91.31387				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.02000	171.97104	6.02000	171.90563				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.53402				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.32156				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.11275				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.33355				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.59631				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.22769				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	99.93067				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.92573				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.15437				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.93174				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	236.58377	4.91500	236.50057			0.00	0	
Total ASN022 SPOT									0.00	0	
Total For ASN022									0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.93000	213.55242	4.93000	213.47724			0.00	0	
Total ASN037 SPOT									0.00	0	
Total For ASN037									0.00	0	
ASN13: On 31/01/2022 Spot Bond			1.80000	171.26447	1.80000	171.21860			0.00	0	3,700,00
Total ASN137 SPOT									0.00	0	3,700,00
Total For ASN137									0.00	0	3,700,00
ASN14: On 20/06/2021 Spot Bond					0.00000	99.41977			0.00	0	
Total ASN145 SPOT									0.00	0	
Total For ASN145									0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.84500	171.21182	1.84500	171.16575			0.00	0	
Total ASN149 SPOT									0.00	0	
Total For ASN149									0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	56.43210			0.00	0	
Total ASN150 SPOT									0.00	0	
Total For ASN150									0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	101.29284			0.00	0	
Total ASN152 SPOT									0.00	0	
Total For ASN152									0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.64000	185.13110	4.64000	185.06747			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	100.16438			0.00	0	

Contract 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	100.01445				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	101.05065				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	101.09452				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.83978				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.05000	105.60521	5.05000	105.56761				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.85419				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	100.86716				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.95022				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	99.92596				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.91534				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.83854				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	99.85331				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.09137				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.85644				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.01607				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.99988				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.98549				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.07741				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	100.88965				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.92534				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.18608				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.07500	4.07500	4.07500	104.20580				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.06500	5.06500	5.06500	93.92941				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.87596				0.00	400,000,000	200,000,000
Total ASN327 SPOT										0.00	400,000,000	200,000,000
Total For ASN327										0.00	400,000,000	200,000,000
ASN32 On 20/06/2024 Spot Bond					0.00000	101.00118				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.16146				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.88260				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.16000	104.12480	5.16000	104.08743				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.94111				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.85414				0.00	0	162,000,000

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 ASN346 SPOT										0.00	0	162,000,00
Total For ASN346										0.00	0	162,000,00
ASN35 On 20/06/2024 Spot Bond					0.00000	100.91141				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.90158				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.90158				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	99.83839				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.08335				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.88416				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.91736				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.33177				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.01686				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.01686				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.75768				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	100.89206				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	99.99984				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.97241				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.88574				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.04380				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	101.13090				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	105.01368				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.85615				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44 On 17/06/2021 Spot Bond					0.00000	100.85615				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.83055				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.85732				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	101.12285				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.93291				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.95334				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.48446				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.48907				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	102.15820				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	101.39206				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	102.80301				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	102.36465				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.29044				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.34019				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	101.33006				0.00	0	

Contract 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	102.06497				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN474 On 11/08/2021 Spot Bond					0.00000	100.12857				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.91402				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.09127				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/05/2021 Spot Bond					0.00000	99.93976				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	97.90500				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	102.30588				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.91086				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	101.01414				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.99760				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.66024				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	100.89726				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.89063				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.89063				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.88718				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	103.71946	9.00000	107.68212				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	103.38171	8.18000	107.80504				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	103.45587	8.36000	103.69863				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	103.45587	8.36000	103.36164				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.74103	9.10000	102.71577				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.32226	11.05000	103.29156				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.30738	11.00000	103.27682				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.15853	10.50000	103.12938				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	103.15853	10.50000	103.12938				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.76502				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.31179				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	99.85511				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	103.18831	10.60000	103.15887				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	100.37026	10.47000	103.12052				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	103.15017	10.55000	103.12056				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.25222				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 19/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56 On 24/05/2021 Spot Bond					0.00000	106.20616				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.40180				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.35518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN570 On 24/05/2021 Spot Bond					0.00000	105.90685				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN571 On 24/05/2021 Spot Bond					0.00000	101.17796				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN572 On 24/05/2021 Spot Bond					0.00000	105.29315				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN573 On 24/05/2021 Spot Bond					0.00000	105.03425				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN574 On 13/02/2023 Spot Bond					0.00000	101.02579				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN576 On 20/12/2022 Spot Bond					0.00000	100.85416				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN580 On 13/02/2023 Spot Bond					0.00000	101.00778				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN581 On 08/06/2021 Spot Bond					0.00000	101.31217				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN583 On 14/11/2022 Spot Bond					0.00000	100.10557				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN584 On 07/09/2021 Spot Bond					0.00000	101.01984				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN585 On 13/02/2022 Spot Bond					0.00000	100.10893				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	

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 14/03/2022 Spot Bond					0.00000	101.26728				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	102.51021				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	101.26020				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59 On 01/07/2021 Spot Bond					0.00000	100.64041				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	101.76374	9.22000	102.75127				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.59735				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.54871				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59 On 16/07/2021 Spot Bond					0.00000	101.16926				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59 On 22/07/2021 Spot Bond					0.00000	100.35274				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.39213				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.42669				0.00	0	
Total ASN601 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 ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.85369				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.32150				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	100.37928				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.31511				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.25243				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.12897				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 10/08/2021 Spot Bond					0.00000	100.13131				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN61: On 11/08/2021 Spot Bond					0.00000	100.77518				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.19173				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/08/2021 Spot Bond					0.00000	100.70198				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.18448				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	100.33493				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN621 On 13/08/2021 Spot Bond					0.00000	100.27058				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN622 On 17/08/2021 Spot Bond					0.00000	100.03823				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN623 On 19/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	52,600,000,00
Total ASN623 SPOT										0.00	0	52,600,000,00
Total For ASN623										0.00	0	52,600,000,00
BAW21 On 24/03/2022 Spot Bond			5.08500	104.88149	5.08500	104.86719				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.43827	9.30000	101.41322				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.62063				0.00	200,000,000	100,000,00
Total BAW22 SPOT										0.00	200,000,000	100,000,00
Total For BAW22										0.00	200,000,000	100,000,00
BAW28 On 06/06/2022 Spot Bond					0.00000	101.50028				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.94384				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.23906				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.70788				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW33 On 13/10/2023 Spot Bond			6.39000	100.10510	6.39000	100.08790				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.42255				0.00	200,000,000	100,000,000
Total BAW34 SPOT										0.00	200,000,000	100,000,000
Total For BAW34										0.00	200,000,000	100,000,000
BAW35 On 18/02/2022 Spot Bond					0.00000	100.20726				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.25411				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA5 On 31/03/2022 Spot Bond					0.00000	102.92512				0.00	0	
Total BAYA5 SPOT										0.00	0	
Total For BAYA5										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.12930				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.28500	8.28500	8.28500	106.45978				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.11130				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			10.85000	10.85000	10.85000	106.55764				0.00	0	260,000,000
Total BAYA7 SPOT										0.00	0	260,000,000
Total For BAYA7										0.00	0	260,000,000
BAYA7 On 31/03/2022 Spot Bond					0.00000	101.03430				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	101.01544				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	100.99510				0.00	0	
Total BAYA7 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 BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.99523				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.00871				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.41891				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.16325				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.14329				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.19722				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.16272				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.19660				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.12855				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.19644				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.12933				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.19672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.16284				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB17 On 30/06/2021 Spot Bond					0.00000	101.33288				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB17 On 30/09/2023 Spot Bond					0.00000	101.36584				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB17 On 30/09/2023 Spot Bond					0.00000	101.36584				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB17 On 30/09/2023 Spot Bond					0.00000	101.36584				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB17 On 30/09/2024 Spot Bond					0.00000	101.39997				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.36653				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.68219				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.43435				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.79500	7.79500	7.79500	102.41060				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX21 On 05/08/2033 Spot Bond					0.00000	100.24263				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.59605				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.70740				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.17658				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.08500	108.21896	7.08500	108.19848				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.55355				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	100.73479				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.08500	104.28786	6.08500	104.27074				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.64541				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.12966				0.00	80,000,000	40,000,000
Total BGL15 SPOT										0.00	80,000,000	40,000,000
Total For BGL15										0.00	80,000,000	40,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	99.90212				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.20735				0.00	0	
Total BGL17 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 BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.46228			0.00	0	
Total BGL18 SPOT									0.00	0	
Total For BGL18									0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.06947			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.51891			0.00	220,000,000	110,000,00
Total BGT01 SPOT									0.00	220,000,000	110,000,00
Total For BGT01									0.00	220,000,000	110,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.42280			0.00	0	
Total BID08 SPOT									0.00	0	
Total For BID08									0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.07275			0.00	0	
Total BID09 SPOT									0.00	0	
Total For BID09									0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.26571			0.00	0	
Total BID10 SPOT									0.00	0	
Total For BID10									0.00	0	
BID11 On 15/11/2023 Spot Bond			5.82500	108.76761	5.82500	108.75065			0.00	0	
Total BID11 SPOT									0.00	0	
Total For BID11									0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.92180			0.00	0	914,000,00
Total BID12 SPOT									0.00	0	914,000,00
Total For BID12									0.00	0	914,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	101.16966			0.00	0	
Total BID13 SPOT									0.00	0	
Total For BID13									0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.25954			0.00	0	
Total BID14 SPOT									0.00	0	
Total For BID14									0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.37183			0.00	0	
Total BID15 SPOT									0.00	0	
Total For BID15									0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.35907			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP01 On 12/10/2028 Spot Bond					0.00000	100.67277				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP02 On 21/02/2023 Spot Bond					0.00000	99.50000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP04 On 05/01/2025 Spot Bond					0.00000	96.26400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP05 On 03/01/2025 Spot Bond					0.00000	64.10500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP06 On 11/08/2021 Spot Bond					0.00000	100.11285				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF11 On 23/07/2021 Spot Bond					0.00000	100.39095				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF11 On 09/10/2023 Spot Bond					0.00000	100.36453				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 19/11/2022 Spot Bond					0.00000	100.02662				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond					0.00000	99.69931				0.00	0	1,218,000,00
Total BPPF20 SPOT										0.00	0	1,218,000,00
Total For BPPF20										0.00	0	1,218,000,00
BPPF20 On 26/02/2023 Spot Bond					0.00000	98.80365				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			680,000,000,000,000.00	6,800,000,000	3,400,000,00	
Total BPPF22 SPOT									10,000,000,000,000.00	6,800,000,000	3,400,000,00	
Total For BPPF22									10,000,000,000,000.00	6,800,000,000	3,400,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.53062				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.24292				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.26133				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.51489				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.55414				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.23230				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.24288				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.25208				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.16675				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	100.82484				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	99.98859				0.00	0	
Total CBL28 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 CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.10371			0.00	400,000,000	200,000,00
Total CBL29 SPOT									0.00	400,000,000	200,000,00
Total For CBL29									0.00	400,000,000	200,000,00
CCT01 On 23/06/2023 Spot Bond			7.29000	115.19841	7.29000	115.17575			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.54000	116.04851	7.54000	116.02491			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.17000	111.64610	8.17000	111.62180			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.59000	106.10868	9.59000	104.86901		54,663,000,000.00	5,700,000	1,900,00	
Total CCT04 SPOT								54,663,000,000.00	5,700,000	1,900,00	
Total For CCT04								54,663,000,000.00	5,700,000	1,900,00	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.38521			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.21134			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.39959			0.00	0	
Total CGR45 SPOT									0.00	0	
Total For CGR45									0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.84053			0.00	0	
Total CGR46 SPOT									0.00	0	
Total For CGR46									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.82849			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.59400			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.63025			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	103.84691				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	161.47277	3.14000	161.34333				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	161.44548				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.86449	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	100.59118				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.85500	111.12272	6.85500	111.10237				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	112.67847	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	100.29805				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.41148				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN377 On 20/03/2024 Spot Bond					0.00000	106.62790				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.72330	10.98000	100.69405				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	113.37200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	118.34960	6.50000	115.39900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 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	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.92532				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.09637				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.09556				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.58000	99.95415	5.58000	99.93889				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.77000	171.29957	1.77000	171.25384				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.13500	137.31821	5.13500	137.26900				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.57500	135.24556	5.57500	135.19550				0.00	0	
Total CLN454 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 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	100.01833				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.00906				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.11576				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.28500	104.79983	6.28500	104.78220				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.44877				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.00482				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.22944				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.01697				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 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	
CLN477 On 29/11/2021 Spot Bond			100.00000	68.55370	100.00000	68.40030				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.63971				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.78000	106.51524	5.78000	106.49856				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	105.81789	10.16000	106.86800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			6.08500	106.30187	6.08500	106.28427				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.22246				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.08188				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	99.82521				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.48500	112.57906	6.48500	112.55953				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.42637				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN499 On 20/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.63680				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.67282				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.04761				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.07803				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.32272				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.15790				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.39694				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.78541	9.96000	101.75854				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.56201	10.01000	100.53517				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.91948				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.72567	9.60000	104.06468				0.00	0	
Total CLN519 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 CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	101.07911				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52 On 27/02/2023 Spot Bond					0.00000	99.89995				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52 On 09/09/2022 Spot Bond			9.20000	101.80028	9.20000	101.77540				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52 On 24/04/2023 Spot Bond					0.00000	101.25011				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52 On 26/04/2023 Spot Bond					0.00000	100.84250				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52 On 21/02/2024 Spot Bond					0.00000	101.36806				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52 On 25/11/2022 Spot Bond					0.00000	100.73344				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52 On 29/11/2021 Spot Bond					0.00000	100.16455				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	101.07911				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	101.00444				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.51797				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.02000	108.02169	9.02000	107.99536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.26828				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.37892				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.58944				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	136.72700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	99.83555				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.78542				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.49000	108.81594	8.49000	108.79095			208,854,000,000.00		24,600,000	8,200,000
Total CLN546 SPOT									208,854,000,000.00		24,600,000	8,200,000
Total For CLN546									208,854,000,000.00		24,600,000	8,200,000
CLN546 On 29/03/2025 Spot Bond			8.54000	106.36702	8.54000	106.34285			0.00		0	
Total CLN547 SPOT									0.00		0	
Total For CLN547									0.00		0	
CLN547 On 12/11/2025 Spot Bond			8.63000	105.82570	8.63000	105.80140			0.00		0	
Total CLN548 SPOT									0.00		0	
Total For CLN548									0.00		0	
CLN548 On 18/04/2028 Spot Bond					0.00000	304.17828			0.00		0	
Total CLN55 SPOT									0.00		0	
Total For CLN55									0.00		0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318			0.00		0	
Total CLN553 SPOT									0.00		0	
Total For CLN553									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.01937				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.12541				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.93979				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.65241				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	117.00700				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.14733				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.05852	10.19000	100.10989				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.49000	106.35582	8.49000	106.33179				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.16142				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.98658				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.43398				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.22708				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.13884				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.72000	104.82694	8.72000	104.80264				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.13189				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.13956				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.04382				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.09915				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.49675				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.73865				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.15869				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	99.84593				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.21924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.45068				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.15528				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.61512				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.13115				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.94482				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.99024				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.11147				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.96936				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.55500	142.06248	3.55500	114.24817				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	99.94089				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.78811				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN596 On 24/11/2024 Spot Bond					0.00000	99.94089				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	99.90109				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.69677				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.03028				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.99024				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.99024				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	102.48949				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.21829				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.11907				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.31506				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.51379				0.00	0	
Total CLN607 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 CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.94226				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.52404	9.32000	100.49902				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.40684				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.10904				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.13653				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	99.94448				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.18808				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.78645				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	102.58253				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.65839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.15526				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.32775				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.32663				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.41802				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	100.38542				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.09500	107.44027	6.09500	107.42246				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.01662				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.74968				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.05500	63.16532	12.05500	84.44771				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	99.99987				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63(On 19/08/2025 Spot Bond			9.19000	103.43187	9.19000	103.40621				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.01654				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	99.99365				0.00	0	50,000,00
Total CLN632 SPOT										0.00	0	50,000,00
Total For CLN632										0.00	0	50,000,00
CLN63 On 09/10/2034 Spot Bond					0.00000	100.83056				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.15611				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.45346				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	99.98615				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.01646				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.16305				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.11583				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.01802				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.45323				0.00	0	
Total CLN643 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 CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	99.98607				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.97131				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.33443				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.97303				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.01646				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.22080				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.01646				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.01295				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.01646				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	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.12286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.80556				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.65814				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 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	
CLN663 On 20/12/2024 Spot Bond					0.00000	111.89100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	133.12400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.62993				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.83442				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.01988				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.88315				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.90211				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67(On 27/02/2023 Spot Bond					0.00000	101.30219				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.01828				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	101.09774				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.12599	142.21299	4.12599	115.53444				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.12599	142.21299	4.12599	115.53519				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 18/06/2021 Spot Bond					0.00000	101.24127				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.01867				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.01970				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 02/06/2021 Spot Bond					0.00000	102.09143				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.92526				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.55178				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.01900				0.00	0	
Total CLN681 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 CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.04675				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.88419				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.90950				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.12837				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.05334				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.08326				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.08301				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.94897				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.80410				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.94903				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.03223				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	100.79564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	93.25589				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	85.81947				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	84.25312				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.73029				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.10499				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.12562				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	84.69089				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	81.00757				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.62235				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	86.40272				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.77640				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 19/08/2025 Spot Bond					0.00000	100.02022				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.05421				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.92666				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	82.81212				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	83.06091				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.95873				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.10922				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.93298				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.93298				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.93298				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	81.82851				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.75921				0.00	0	
Total CLN718 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 CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.94909				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	80.80337				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	81.13281				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.07467				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	81.85897				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.85555				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.85555				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.85555				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.87136				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.87136				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.87136				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.41839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.48373				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.13956				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.96821				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.14281				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.02759				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.72707				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.76062				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	102.15300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.58473				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.01620				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN742 On 31/03/2032 Spot Bond					0.00000	100.55000				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.31894				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.15838				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.25723				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.14371				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.12800				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	32,000,000.00
Total CLN748 SPOT										0.00	0	32,000,000.00
Total For CLN748										0.00	0	32,000,000.00
CLN81 On 18/04/2028 Spot Bond			7.79500	102.43200	7.79500	102.41060				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.01778				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.48500	114.37443	7.48500	114.35134				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			9.64000	111.86689	9.64000	111.83796				0.00	0	545,966.20
Total COJ08 SPOT										0.00	0	545,966.20
Total For COJ08										0.00	0	545,966.20
COJG01 On 09/06/2024 Spot Bond			6.26500	115.27595	6.26500	115.25642				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			6.92000	104.95811	6.92000	104.93860				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.05000	102.04510	10.05000	102.01776			4,020,000,000,000.00		400,000,000	480,000,000
Total COT02 SPOT									4,020,000,000,000.00		400,000,000	480,000,000
Total For COT02									4,020,000,000,000.00		400,000,000	480,000,000
COT03 On 05/06/2028 Spot Bond			10.14000	100.96708	10.14000	100.93965				0.00	0	8,200,000,000
Total COT03 SPOT										0.00	0	8,200,000,000
Total For COT03										0.00	0	8,200,000,000
CPV01 On 30/06/2029 Spot Bond			9.28500	9.28500	9.28500	110.37533				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.04174				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.94896				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.91955				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.69213				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.87598				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.37260				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.14009				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.95707				0.00	0	

Contract 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	100.85596				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.15636				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.18626				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.98646				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.92530				0.00	400,000,000	1,200,000,000
Total DSY02 SPOT										0.00	400,000,000	1,200,000,000
Total For DSY02										0.00	400,000,000	1,200,000,000
DSY03 On 21/11/2024 Spot Bond			8.89000	8.89000	8.89000	104.60995				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.46845				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.98530				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.03500	104.03337	6.03500	104.01625				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.38500	108.23643	6.38500	108.21765				0.00	0	1,011,923,000
Total DV23 SPOT										0.00	0	1,011,923,000
Total For DV23										0.00	0	1,011,923,000
DV23/R On 27/02/2023 Spot Bond			100.00000	33.45388	100.00000	33.37903				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	33.45388	100.00000	33.37903				0.00	0	
Total DV23/R2023 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 DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.95500	111.77878	5.95500	111.76066			1,786,500,000.00	300,000	100,00
Total DV24 SPOT									1,786,500,000.00	300,000	100,00
Total For DV24									1,786,500,000.00	300,000	100,00
DV24/R On 18/02/2024 Spot Bond			9.69000	102.43400	9.69000	102.40723			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.43400	9.69000	102.40723			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.52000	95.38184	11.52000	95.35233			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	102.53575	10.10000	102.50785			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.53575	10.10000	102.50785			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	99.84531			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.53181			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	99.27670			0.00	0	1,500,000,00
Total DVF22B SPOT									0.00	0	1,500,000,00
Total For DVF22B									0.00	0	1,500,000,00
DVF22c On 24/10/2022 Spot Bond					0.00000	100.54078			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.86432			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.37016			0.00	0	360,000,00
Total DVF25 SPOT									0.00	0	360,000,00
Total For DVF25									0.00	0	360,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.65762			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	99.11071				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	101.02398				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.72751				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	101.58935				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.27664				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.47598				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.29224				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	99.98421				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.98331				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.37500	105.83662	4.37500	105.82404				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.49000	105.13776	5.49000	105.12229				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.39500	110.84825	6.39500	110.82929				0.00	0	

Contract 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	105.83558	5.17500	105.79780				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.05000	93.73500	5.05000	93.70164				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	133.71278	2.25000	133.67533				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.85000	142.87464	3.91000	142.29358				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.92200	128.73441	3.92200	128.69272				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.96500	126.10125	3.96500	126.06004				0.00	0	50,000,00
Total EL30 SPOT										0.00	0	50,000,00
Total For EL30										0.00	0	50,000,00
EL31 On 02/06/2031 Spot Bond			4.81500	109.27997	4.81500	109.24183				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.02000	95.79178	5.02000	95.75777				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	133.71278	2.25000	133.67533				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	147.66054				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	145.30142				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	112.12290				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	111.18879				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	111.42110				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	109.74641				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	101.94534				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.25342				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.05089				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	98.76807				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.21000	102.58481	9.21000	102.55971				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			11.12000	11.12000	11.12000	94.46082				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			11.47000	11.47000	11.47000	98.45197				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			9.29000	107.38466	9.29000	105.86929				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.29000	9.29000	9.29000	106.85540				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.65000	11.65000	11.65000	81.04979				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	104.68531				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.65000	11.65000	11.65000	99.19937				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	99.89370				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.19364				0.00	0	1,100,000,00
Total EPF015 SPOT										0.00	0	1,100,000,00
Total For EPF015										0.00	0	1,100,000,00
EPF016 On 07/09/2021 Spot Bond					0.00000	101.02679				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.05671				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.99869				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.01315				0.00	0	

Contract 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	100.19086				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.24941				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.15056				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.99960				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.11692				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.14885				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.50754				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.11748				0.00	400,000,000	200,000,000
Total EQT005 SPOT										0.00	400,000,000	200,000,000
Total For EQT005										0.00	400,000,000	200,000,000
EQT006 On 30/10/2023 Spot Bond					0.00000	100.31063				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.01436				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.01227				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	100.01763			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.01268			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.01472			0.00	0	
Total ERS25 SPOT									0.00	0	
Total For ERS25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.01165			0.00	0	
Total ERS26 SPOT									0.00	0	
Total For ERS26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.01064			0.00	0	
Total ERS27 SPOT									0.00	0	
Total For ERS27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.01676			0.00	0	
Total ERS28 SPOT									0.00	0	
Total For ERS28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.74500	109.90915	5.74500	109.89195			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	103.17628	10.00000	103.14847			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.36000	99.03004	8.36000	99.00788		42,726,288,000,000.00	5,110,800,000	4,592,252,700	
Total ES26 SPOT								12,726,288,000,000.00	5,110,800,000	4,592,252,700	
Total For ES26								12,726,288,000,000.00	5,110,800,000	4,592,252,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.03619	7.85000	101.01493		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			11.34000	76.18173	11.36500	76.02531		90,434,232,000,000.00	7,974,800,000	5,764,356,100	
Total ES33 SPOT								10,434,232,000,000.00	7,974,800,000	5,764,356,100	
Total For ES33								10,434,232,000,000.00	7,974,800,000	5,764,356,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.34953	7.50000	101.32925		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			11.87500	74.70956	11.87500	74.68601		24,937,500,000,000.00	2,100,000,000	2,877,345,30	
Total ES42 SPOT								24,937,500,000,000.00	2,100,000,000	2,877,345,30	
Total For ES42								24,937,500,000,000.00	2,100,000,000	2,877,345,30	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.59310	8.50000	100.57022		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	101.07486		0.00	0		
Total EXX04 SPOT								0.00	0		
Total For EXX04								0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	100.10603		0.00	400,000,000	200,000,00	
Total EXX05 SPOT								0.00	400,000,000	200,000,00	
Total For EXX05								0.00	400,000,000	200,000,00	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.94109		0.00	0		
Total FBJ22Z SPOT								0.00	0		
Total For FBJ22Z								0.00	0		
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.06518		0.00	0		
Total FIFB14 SPOT								0.00	0		
Total For FIFB14								0.00	0		
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.99985		0.00	0		
Total FIFB15 SPOT								0.00	0		
Total For FIFB15								0.00	0		
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.01360		0.00	0		
Total FIFB16 SPOT								0.00	0		
Total For FIFB16								0.00	0		
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.01560		0.00	0		
Total FIFB17 SPOT								0.00	0		
Total For FIFB17								0.00	0		
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.32602		0.00	0		
Total FIFB18 SPOT								0.00	0		
Total For FIFB18								0.00	0		
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.82613		0.00	0		
Total FIFB19 SPOT								0.00	0		
Total For FIFB19								0.00	0		
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.01269		0.00	0		

Contract 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	101.34397				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			4.98500	4.98500	4.98500	104.81391				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.20500				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	101.11834				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.73594				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.95549				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.84111				0.00	0	980,000,00
Total FRB24 SPOT										0.00	0	980,000,00
Total For FRB24										0.00	0	980,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.58837				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.31863				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.99000	109.49936	8.99000	109.47291				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	105.49696				0.00	0	200,000,00
Total FRB28 SPOT										0.00	0	200,000,00
Total For FRB28										0.00	0	200,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.09466				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.19000	100.56200	8.19000	100.53995				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.83000	172.40605	0.83000	172.36446				0.00	0	2,610,000,00
Total FRBI22 SPOT										0.00	0	2,610,000,00
Total For FRBI22										0.00	0	2,610,000,00
FRBI23 On 07/12/2023 Spot Bond			2.18000	317.76961	2.18000	317.68129			3,706,000,000,000.00	1,700,000,000		2,714,800,00
Total FRBI23 SPOT									3,706,000,000,000.00	1,700,000,000		2,714,800,00
Total For FRBI23									3,706,000,000,000.00	1,700,000,000		2,714,800,00
FRBI25 On 31/01/2025 Spot Bond			2.40000	2.40000	2.40000	151.02347				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.70000	196.13450	3.70000	196.07202				0.00	0	30,000,00
Total FRBI28 SPOT										0.00	0	30,000,00
Total For FRBI28										0.00	0	30,000,00
FRBI29 On 31/03/2029 Spot Bond			4.02000	4.02000	4.02000	104.61518				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	211.73249				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.52000	85.78173	5.52000	85.75024				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.27000	90.79189	5.27000	90.75902				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			3.73500	3.73500	3.73500	144.11809				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	94.58922				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	171.17090	1.88000	171.12467				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.74000	170.17063	2.74000	170.12068				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.13669				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.03494				0.00	0	

Contract 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	102.23682				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 20/06/2021 Spot Bond					0.00000	101.36437				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC265 On 06/08/2023 Spot Bond					0.00000	102.01438				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.32407				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	102.88549				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	99.98607				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.02810				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	110.92387				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.18723				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.95150				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	108.97571				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.89687				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	102.12016				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.09319				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.09481				0.00	400,000,000	200,000,000
Total FRC297 SPOT										0.00	400,000,000	200,000,000
Total For FRC297										0.00	400,000,000	200,000,000
FRC29(On 20/06/2024 Spot Bond					0.00000	101.18601				0.00	400,000,000	200,000,000
Total FRC299 SPOT										0.00	400,000,000	200,000,000
Total For FRC299										0.00	400,000,000	200,000,000
FRC30(On 25/04/2023 Spot Bond					0.00000	102.40725				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.56692				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.56133				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.26067				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.16053				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	103.20601				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	100.87786				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.00904				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.10705				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.34291				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.11212				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.32841				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	98.67022				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.10688				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.13226				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.01993				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.64882				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	102.15482				0.00	0	

Contract 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	100.70506				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.20775				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.20636				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.51544				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.96891				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	101.17796				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.19475				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	101.12523				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.62779				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.58062				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.30905				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	100.00999				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.91738				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.55342				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 03/08/2021 Spot Bond					0.00000	100.25213				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.18879				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.34937				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.37010				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.35113				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2021 Spot Bond					0.00000	100.31879				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.40253				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.81758				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.35654				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	100.79421				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.35708				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.34882				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.35319				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.25634				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.46057				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.34018				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.33585				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.76267				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.11639				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.76054				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.80122				0.00	0	

Contract 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	100.18021				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	170.37653				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	170.44643				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	170.46975				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.56000	98.86847	4.56000	98.83478				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.95000	106.97315	4.95000	106.93535				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.51882				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.11777				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.75340				0.00	0	55,000,00
Total FRJ22 SPOT										0.00	0	55,000,00
Total For FRJ22										0.00	0	55,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.46623				0.00	0	1,427,500,00
Total FRJ23 SPOT										0.00	0	1,427,500,00
Total For FRJ23										0.00	0	1,427,500,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.12207				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	104.35095				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.10603				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.80398				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.63522				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.45800	4.45800	4.45800	94.12421				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.87000	4.87000	4.87000	108.04495				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.86059				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.37098				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.01000	106.14985	5.01000	106.11217				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.86500	214.89859	4.86500	214.82328				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.15000	104.25835	5.15000	104.22094				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	214.20075				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			3.28500	146.44891	3.28500	146.40376				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	125.91799	3.70500	125.87774				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.95000	106.97315	4.95000	106.93535				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.01500	211.80756	5.01500	211.73249				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.06500	210.78927	5.06500	210.71431				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.81500	119.39078	2.81500	148.83630				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.09500	210.18119	5.09500	210.10626				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.15000	104.25835	5.15000	104.22094				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.45000	187.29721	4.45000	187.23378				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.90000	94.79437	5.90000	94.75845				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.34000	188.56448	4.34000	188.50119				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			4.40000	187.87203	4.40000	187.80868				0.00	0	

Contract 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	200.16502	5.60500	200.09094				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.85000	95.39181	5.85000	95.35581				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	104.22094				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.13000	104.52605	5.13000	104.48862				0.00	0	40,000,00
Total FRS136 SPOT										0.00	0	40,000,00
Total For FRS136										0.00	0	40,000,00
FRS136 On 31/03/2028 Spot Bond			4.21000	190.07480	4.21000	190.01165				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.37500	204.60795	5.37500	204.53348				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.34000	188.56448	4.34000	188.50119				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.34000	188.56448	4.34000	188.50119				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.63000	185.24439	4.63000	185.18077				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.58500	144.92119	3.58500	144.87532				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.58000	171.52224	1.58000	171.47732				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			4.69000	184.56582	4.69000	184.50215				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.73000	184.11503	4.73000	184.05131				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.55500	145.07311	3.55500	145.02732				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.20500	190.13315	4.20500	190.07003				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.74000	4.74000	4.74000	183.93880				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	19.71877				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.72978				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.50565				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.55641				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	100.98166				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.87698				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	158.31536				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	174.74674				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	142.80216				0.00	0	130,877,30
Total FRS186 SPOT										0.00	0	130,877,30
Total For FRS186										0.00	0	130,877,30
FRS186 On 23/01/2024 Spot Bond					0.00000	162.01148				0.00	0	208,673,80
Total FRS187 SPOT										0.00	0	208,673,80
Total For FRS187										0.00	0	208,673,80
FRS187 On 19/06/2026 Spot Bond					0.00000	38.73141				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.20814				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.23857				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.12657				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.26858				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	100.56236				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.02696				0.00	0	

Contract 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	100.79083				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	101.25710				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	100.91738				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	100.53494				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	100.09718				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	101.22753				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	108.67098				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	106.24101				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	103.51288				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.48574				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	101.81257				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	101.16129				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.60088				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.78258				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	100.25634				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.25688				0.00	0	

Contract 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	100.25526				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	101.08967				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	97.86300				0.00	0	338,237,60
Total FRS258 SPOT										0.00	0	338,237,60
Total For FRS258										0.00	0	338,237,60
FRS258 On 24/03/2022 Spot Bond					0.00000	101.83315				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	101.33599				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.01907				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
FRS26 On 19/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000
Total FRS264 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For FRS264									10,000,000,000,000.00	5,000,000,000	5,000,000,000
FRS36 On 07/12/2023 Spot Bond			1.98000	1.98000	1.98000	319.17272			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.72000	321.21010	1.72000	321.12488			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.72000	1.72000	1.72000	321.12488			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.82000	172.41788	0.82000	172.37634			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.82000	172.41788	0.82000	172.37634			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.24584			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.85000	99.71073	4.85000	99.67576			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.38500	70.64755	4.38500	106.48533			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.70500	2.70500	2.70500	149.41241			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.98500	2.98500	2.98500	147.95105			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.78000	2.78000	2.78000	313.25963			0.00	0	
Total FRS90 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 FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.86500	4.86500	4.86500	106.55692			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.24000	118.95866	6.24000	118.93858			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.79000	113.70053	6.79000	113.67956			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.56000	109.70591	7.56000	109.68367		242,676,000,000.00		32,100,000	16,886,90
Total FRX26 SPOT								242,676,000,000.00		32,100,000	16,886,90
Total For FRX26								242,676,000,000.00		32,100,000	16,886,90
FRX27 On 07/03/2027 Spot Bond			7.59000	114.06573	7.59000	114.04264		70,587,000,000.00		9,300,000	183,100,00
Total FRX27 SPOT								70,587,000,000.00		9,300,000	183,100,00
Total For FRX27								70,587,000,000.00		9,300,000	183,100,00
FRX28 On 26/07/2028 Spot Bond			7.80000	115.76815	7.80000	115.74369		0.00		0	
Total FRX28 SPOT								0.00		0	
Total For FRX28								0.00		0	
FRX30 On 31/01/2030 Spot Bond			9.05500	107.05895	9.05500	107.03275		0.00		0	
Total FRX30 SPOT								0.00		0	
Total For FRX30								0.00		0	
FRX31 On 21/02/2031 Spot Bond			9.20000	104.21368	9.20000	104.18778		27,600,000,000.00		3,000,000	61,000,00
Total FRX31 SPOT								27,600,000,000.00		3,000,000	61,000,00
Total For FRX31								27,600,000,000.00		3,000,000	61,000,00
FRX32 On 31/03/2032 Spot Bond			9.33000	109.45891	9.33000	109.43165		0.00		0	50,000,00
Total FRX32 SPOT								0.00		0	50,000,00
Total For FRX32								0.00		0	50,000,00
FRX45 On 14/04/2045 Spot Bond			10.97000	75.82681	10.97000	75.80469		0.00		0	
Total FRX45 SPOT								0.00		0	
Total For FRX45								0.00		0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.91543		0.00		0	
Total FS6A2 SPOT								0.00		0	
Total For FS6A2								0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.31686		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.99992				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	99.99993				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.41153				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.83818				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	99.93726				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.99781				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.93397				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.92506				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.89497				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.62000	112.93729	3.62000	112.90150				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.92163				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.21932				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.53930				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.93500	110.25812	5.93500	110.24050				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.55448				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.46604				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.94000	103.34704	8.94000	103.32234				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.48811				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.52462				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.96659				0.00	0	
Total GRT24G 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 GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.36302				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.91637				0.00	8,700,000	2,900,00
Total GRT26G SPOT										0.00	8,700,000	2,900,00
Total For GRT26G										0.00	8,700,000	2,900,00
GRT27 On 28/09/2023 Spot Bond					0.00000	99.48829				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.93143				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.97017				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.42438				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.89577				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.85607				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.74843				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.00213				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.04964				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.73240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.29461				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.85532				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	98.87579				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.99990				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.00000				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.87112				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.40921				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.44266				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.74528				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.75645				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.66598				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T4 On 23/02/2023 Spot Bond					0.00000	100.68008				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.65625				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.13014				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.43648				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.02971				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.19495				0.00	600,000	200,00
Total HILB09 SPOT										0.00	600,000	200,00
Total For HILB09										0.00	600,000	200,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.61954				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.24759				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.10968				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.10190				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.78280				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.73503				0.00	0	
Total HPF12 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 HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.72146				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.32000	316.73177	2.32000	316.64253				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.67000	2.67000	2.67000	321.50768				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.10500	103.85787	10.10500	103.82959				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.89000	77.07299	4.89000	98.48431				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.46500	87.89724	11.46500	87.87018			99,865,882,500,000.00	8,710,500,000	8,353,500,000	
Total HWAY34 SPOT									19,865,882,500,000.00	8,710,500,000	8,353,500,000	
Total For HWAY34									19,865,882,500,000.00	8,710,500,000	8,353,500,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.83678	100.00000	11.81029				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.50500	87.18462	11.50500	87.15769			115,675,872,000,000.00	10,054,400,000	5,024,800,000	
Total HWAY35 SPOT									15,675,872,000,000.00	10,054,400,000	5,024,800,000	
Total For HWAY35									15,675,872,000,000.00	10,054,400,000	5,024,800,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.83564	100.00000	11.80916				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	100.63680				0.00	0	15,000,000,000
Total HWF11 SPOT										0.00	0	15,000,000,000
Total For HWF11										0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.44234				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.89472				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.12000	152.56250	2.13500	152.43968				472,361,200,000,000.00	694,510,000,000	398,715,112,700
Total I2025 SPOT										'2,361,200,000,000.00	694,510,000,000	398,715,112,700
Total For I2025										'2,361,200,000,000.00	694,510,000,000	398,715,112,700
I2029 On 31/03/2029 Spot Bond			3.15000	111.37022	3.15000	111.33640				17,303,028,435,000.00	5,493,024,900	183,897,334,200
Total I2029 SPOT										17,303,028,435,000.00	5,493,024,900	183,897,334,200
Total For I2029										17,303,028,435,000.00	5,493,024,900	183,897,334,200
I2033 On 28/02/2033 Spot Bond			4.06000	104.01501	4.06000	103.98095				42,662,221,784,000.00	10,507,936,400	199,990,860,800
Total I2033 SPOT										12,662,221,784,000.00	10,507,936,400	199,990,860,800
Total For I2033										12,662,221,784,000.00	10,507,936,400	199,990,860,800
I2038 On 31/01/2038 Spot Bond			4.19500	118.01850	4.25000	117.12997				242,317,806,990,000.00	57,763,482,000	371,049,459,000
Total I2038 SPOT										12,317,806,990,000.00	57,763,482,000	371,049,459,000
Total For I2038										12,317,806,990,000.00	57,763,482,000	371,049,459,000
I2046 On 31/03/2046 Spot Bond			4.26000	105.52173	4.26000	105.48655				174,426,799,080,000.00	40,945,258,000	503,626,649,300
Total I2046 SPOT										'4,426,799,080,000.00	40,945,258,000	503,626,649,300
Total For I2046										'4,426,799,080,000.00	40,945,258,000	503,626,649,300
I2050 On 31/12/2050 Spot Bond			4.18000	110.43783	4.27000	108.56959				248,777,339,800,000.00	59,516,110,000	289,189,420,900
Total I2050 SPOT										18,777,339,800,000.00	59,516,110,000	289,189,420,900
Total For I2050										18,777,339,800,000.00	59,516,110,000	289,189,420,900
IBL101 On 24/05/2022 Spot Bond			5.80000	5.80000	5.80000	103.07272				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.57409				0.00	0	215,000,000
Total IBL102 SPOT										0.00	0	215,000,000
Total For IBL102										0.00	0	215,000,000
IBL109 On 07/12/2023 Spot Bond			2.44000	315.84559	2.44000	315.75560				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	99.98764				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.09754				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL115 On 21/05/2023 Spot Bond					0.00000	99.98698				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.01150				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.38809				0.00	400,000,000	700,000,000
Total IBL123 SPOT										0.00	400,000,000	700,000,000
Total For IBL123										0.00	400,000,000	700,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	100.08339				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.53871				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.18923				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.50545				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.12117				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.14533				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.58765				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.94437				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.94821				0.00	0	
Total IBL136 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 IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.11656				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.05414				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.99991				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.99989				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.89375				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.69658				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.94258				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.93984				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.82762				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.01184				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.38742				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.36273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.37448				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.14075				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.19382				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.05084				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.49937				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.51709				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.28368				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.10523				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	100,000,000,00
Total IBL167 SPOT										0.00	0	100,000,000,00
Total For IBL167										0.00	0	100,000,000,00
IBL168 On 18/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	213,000,000,00
Total IBL168 SPOT										0.00	0	213,000,000,00
Total For IBL168										0.00	0	213,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IBL169 On 19/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000
Total IBL169 SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,000
Total For IBL169									10,000,000,000,000.00	30,000,000,000	30,000,000,000
IBL36 On 31/01/2022 Spot Bond			0.90000	0.90000	0.90000	172.28132			0.00	0	
Total IBL36 SPOT									0.00	0	
Total For IBL36									0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.45500	112.02913	6.45500	112.00946			0.00	0	
Total IBL60 SPOT									0.00	0	
Total For IBL60									0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.37371			0.00	0	
Total IBL65 SPOT									0.00	0	
Total For IBL65									0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.22000	171.94549	1.22000	171.90216			0.00	0	
Total IBL67 SPOT									0.00	0	
Total For IBL67									0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.87500	107.32033	4.87500	107.30605			0.00	0	
Total IBL78 SPOT									0.00	0	
Total For IBL78									0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total IBL86 SPOT									0.00	0	
Total For IBL86									0.00	0	
IBL88 On 20/05/2021 Spot Bond			4.68500	99.98717	4.68500	100.00000			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	100.00000			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	99.90023			0.00	0	
Total IBL89 SPOT									0.00	0	
Total For IBL89									0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.36194			0.00	0	
Total IBL95 SPOT									0.00	0	
Total For IBL95									0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.78818			0.00	0	
Total IBL98 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 IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.19000	103.99791	8.19000	103.97484			0.00	0	
Total IDCG06 SPOT									0.00	0	
Total For IDCG06									0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.02000	107.55785	10.02000	107.77761			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.13090			0.00	0	
Total IDCG10 SPOT									0.00	0	
Total For IDCG10									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.76000	113.75271	8.76000	113.72592		34,164,000,000.00	3,900,000	1,300,000	
Total IDCG11 SPOT								34,164,000,000.00	3,900,000	1,300,000	
Total For IDCG11								34,164,000,000.00	3,900,000	1,300,000	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.36854			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.11148			0.00	0	
Total IDCG14 SPOT									0.00	0	
Total For IDCG14									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.94899			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.56461			0.00	20,700,000	6,900,000
Total IDCG16 SPOT									0.00	20,700,000	6,900,000
Total For IDCG16									0.00	20,700,000	6,900,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.15061			0.00	0	
Total IDCG17 SPOT									0.00	0	
Total For IDCG17									0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.94719			0.00	0	
Total IDCG18 SPOT									0.00	0	
Total For IDCG18									0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.48399			0.00	0	
Total IDCG19 SPOT									0.00	0	
Total For IDCG19									0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.86994			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.35035				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.42810				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.97446				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.64000	107.18033	7.64000	107.15826				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	100.89974				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.58134				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.65742				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.66090				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.23929				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.39996				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF16 On 17/12/2021 Spot Bond					0.00000	100.98817				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.87006				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.88586				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.65103				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.30862				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.22631				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.52215				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.15060				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.15309				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.82570				0.00	400,000,000	200,000,000
Total IPF30 SPOT										0.00	400,000,000	200,000,000
Total For IPF30										0.00	400,000,000	200,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	99.23679				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.75009				0.00	0	
Total IPF32 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 IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.03195				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.02988				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.44127				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	100.83340	2.75000	100.82579				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.10000	180.00426	5.10000	179.94020				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.68839				0.00	80,000,000	40,000,000
Total IV035 SPOT										0.00	80,000,000	40,000,000
Total For IV035										0.00	80,000,000	40,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	101.02339				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.27272				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	169.44929				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.29954				0.00	0	320,000,000
Total IV040 SPOT										0.00	0	320,000,000
Total For IV040										0.00	0	320,000,000
IV041 On 29/09/2021 Spot Bond			7.81500	103.09340	7.81500	103.07194				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.23801				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.82000	7.82000	7.82000	102.23028				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.43326				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.81500	171.24692	1.81500	171.20098				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.71054				0.00	400,300,000	200,100,000
Total IV046 SPOT										0.00	400,300,000	200,100,000
Total For IV046										0.00	400,300,000	200,100,000
IV050 On 26/06/2024 Spot Bond					0.00000	104.11223				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.00000	181.10485	5.00000	181.04086				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.77732				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.98500	102.69691	10.98500	102.66661				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.30000	107.28837	6.30000	107.27008				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.86305				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.88428				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC107 On 29/06/2021 Spot Bond					0.00000	100.87013				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.95500	99.96738	5.95500	99.98368				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.07987				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.02336				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.41490				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.13218				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	99.82809				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.96835				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.15955				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.61510				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.68645				0.00	0	
Total IVC146 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 IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.83830				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.38533				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.34856				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.34919				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	101.34018				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.00571				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.87718				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.53478				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.15177				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.74271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.67537				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.12609				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.12124				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.07545				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.94374				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.06024	7.40000	103.03968				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	99.90313				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.33599				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.01646				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.98977				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			100.00000	35.29280	100.00000	35.09995			108,000,000,000,000.00	1,080,000,000	50,540,000,000	
Total IVC194 SPOT									18,000,000,000,000.00	1,080,000,000	50,540,000,000	
Total For IVC194									18,000,000,000,000.00	1,080,000,000	50,540,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ042 On 20/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.96754				0.00	0	
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.89190				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.81637				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.76248				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	99.74095				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.65721				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	99.58013				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.50317				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	99.42632				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	99.25518				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	99.17683				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	99.09861				0.00	0	
Total IVZ053 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 IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.02051				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										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	101.11507				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.98152				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.78500	102.54605	5.78500	102.53020				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	102.12145				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	99.99603				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.45902				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.21600				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.05363				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.94718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.56914				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.21732				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.73000	123.88796	8.73000	123.85920				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.41866				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.24649				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.76500	108.01231	6.76500	107.99257				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.28653				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.78500	105.46260	8.78500	105.43783				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.04195				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.17500	92.73644	12.17500	92.70667				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.83500	104.17617	9.83500	104.14870				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK30 On 20/09/2021 Spot Bond					0.00000	98.33281				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.60379				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.15715				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.71388				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.53623				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.10297				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.18614				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.86850				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.29500	106.35033	6.29500	106.33233				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.75767				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.78698				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.43940				0.00	0	
Total LGL09 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 LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.97425				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.21949				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.18327				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.42404				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.90101				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.89839				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.56956				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.99986				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.99984				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	99.98954				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.16075				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.18729				0.00	1,400,000,000	1,400,000,000
Total MBF063 SPOT										0.00	1,400,000,000	1,400,000,000
Total For MBF063										0.00	1,400,000,000	1,400,000,000
MBF06: On 30/09/2022 Spot Bond					0.00000	100.97952				0.00	0	5,000,000,000
Total MBF065 SPOT										0.00	0	5,000,000,000
Total For MBF065										0.00	0	5,000,000,000
MBF06: On 16/09/2021 Spot Bond					0.00000	100.90448				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.00490				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.00775				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.03708				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	99.94921				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.30204				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.84444				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.14130				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.30826				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2024 Spot Bond					0.00000	99.92606			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.68606			0.00	0	
Total MBP048 SPOT									0.00	0	
Total For MBP048									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.70024			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.36578			0.00	0	
Total MBP050 SPOT									0.00	0	
Total For MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.25949			0.00	0	5,000,000,0€
Total MBP051 SPOT									0.00	0	5,000,000,0€
Total For MBP051									0.00	0	5,000,000,0€
MBP05 On 26/03/2024 Spot Bond					0.00000	100.71861			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.67000	7.67000	7.67000	115.91144			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.58500	109.10527	5.58500	109.08867		11,728,500,000,000.00	2,100,000,000	1,050,000,0€	
Total MMIG05 SPOT								11,728,500,000,000.00	2,100,000,000	1,050,000,0€	
Total For MMIG05								11,728,500,000,000.00	2,100,000,000	1,050,000,0€	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.96584			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.50028			0.00	400,000,000	200,000,0€
Total MMIG07 SPOT									0.00	400,000,000	200,000,0€
Total For MMIG07									0.00	400,000,000	200,000,0€
MML01 On 10/12/2026 Spot Bond					0.00000	101.05940			0.00	0	1,791,800,0€
Total MML01 SPOT									0.00	0	1,791,800,0€
Total For MML01									0.00	0	1,791,800,0€
MML02 On 10/12/2026 Spot Bond			8.29000	108.50583	8.29000	108.48162		54,714,000,000.00	6,600,000	8,100,0€	
Total MML02 SPOT								54,714,000,000.00	6,600,000	8,100,0€	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MML02									54,714,000,000.00	6,600,000	8,100,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.44430			0.00	0	500,000,00
Total MML03 SPOT									0.00	0	500,000,00
Total For MML03									0.00	0	500,000,00
MML04 On 15/03/2028 Spot Bond			8.54000	98.42854	8.54000	98.40913			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.58500			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.59924			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.22608			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	101.07559			0.00	0	
Total MTN11 SPOT									0.00	0	
Total For MTN11									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.60336			0.00	0	185,000,00
Total MTN12 SPOT									0.00	0	185,000,00
Total For MTN12									0.00	0	185,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	99.32587			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.14523			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.15058			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.63709			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.78341			0.00	1,000,000,000	1,360,000,00

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 MTN17 SPOT										0.00	1,000,000,000	1,360,000,000
Total For MTN17										0.00	1,000,000,000	1,360,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	97.96524				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.07669				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.90734				0.00	260,000,000	130,000,000
Total MTN20 SPOT										0.00	260,000,000	130,000,000
Total For MTN20										0.00	260,000,000	130,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	102.17728				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.36007				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.24000	102.65374	8.24000	102.63085				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.38841				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	99.94281				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.94281				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.93849				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/02/2024 Spot Bond					0.00000	99.93842				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.62348				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.43023				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.93329				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.20194				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.96108				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.81144				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.04383				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.24123				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.42265				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.76500	103.56866	5.76500	103.55267				0.00	0	130,000,00
Total NAM01 SPOT										0.00	0	130,000,00
Total For NAM01										0.00	0	130,000,00
NAM03 On 01/08/2023 Spot Bond			6.38500	110.43958	6.38500	110.42041				0.00	0	
Total NAM03 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 NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.17000	108.58075	9.17000	108.55387			8,253,000,000.00	900,000	300,00
Total NAM04 SPOT									8,253,000,000.00	900,000	300,00
Total For NAM04									8,253,000,000.00	900,000	300,00
NBG01 On 29/04/2022 Spot Bond					0.00000	100.38214			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.41565			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.28675			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.53006			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.33204			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.95000	111.35916	5.95000	111.34143			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.83500	104.16207	4.83500	104.14834			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.25000	104.88129	5.25000	104.86627			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.54000	111.99791	6.54000	111.97799			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.74000	109.67879	7.74000	109.65604			18,885,600,000.00	2,440,000,000	1,220,000,00
Total NBK17A SPOT									18,885,600,000.00	2,440,000,000	1,220,000,00
Total For NBK17A									18,885,600,000.00	2,440,000,000	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			5.78000	108.33219	5.78000	108.31523			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.08000	118.54227	7.08000	118.51962				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.81137				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.09000	115.64712	8.09000	115.62179				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			4.87500	107.45563	4.87500	107.44157				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.77500	114.99209	6.77500	114.97127				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.81500	115.71561	7.81500	115.69150			15,630,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT									15,630,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A									15,630,000,000.00	2,000,000,000	1,000,000,000	
NBK24 On 11/02/2022 Spot Bond					0.00000	100.13167				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.36000	5.36000	5.36000	111.41384				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.06521				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	29.01840	100.00000	28.95452				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.28194				0.00	0	100,000,000
Total NBK26B SPOT										0.00	0	100,000,000
Total For NBK26B										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK27 On 10/05/2026 Spot Bond			8.00000	113.03940	8.00000	113.01530			40,800,000,000.00	5,100,000	1,700,00
Total NBK27A SPOT									40,800,000,000.00	5,100,000	1,700,00
Total For NBK27A									40,800,000,000.00	5,100,000	1,700,00
NBK28 On 02/08/2023 Spot Bond			5.28000	112.68168	5.28000	112.66547			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.16000	117.45112	7.16000	117.42831			57,996,000,000.00	8,100,000	2,700,00
Total NBK29A SPOT									57,996,000,000.00	8,100,000	2,700,00
Total For NBK29A									57,996,000,000.00	8,100,000	2,700,00
NBK30 On 20/02/2024 Spot Bond			5.73500	112.07940	5.73500	112.06190			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.41000	109.42739	5.41000	109.41152			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31B On 17/02/2023 Spot Bond					0.00000	101.47845			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35B On 10/05/2023 Spot Bond					0.00000	101.94907			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36B On 10/05/2026 Spot Bond					0.00000	104.19298			0.00	0	250,000,00
Total NBK36B SPOT									0.00	0	250,000,00
Total For NBK36B									0.00	0	250,000,00
NBK38B On 02/08/2021 Spot Bond					0.00000	100.47570			0.00	0	
Total NBK38B SPOT									0.00	0	
Total For NBK38B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.96500	9.96500	9.96500	72.11729			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40B On 31/07/2026 Spot Bond					0.00000	103.39925			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK42B On 21/02/2022 Spot Bond					0.00000	100.69858			0.00	0	36,000,00
Total NBK42B SPOT									0.00	0	36,000,00

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 NBK42B										0.00	0	36,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	101.83156				0.00	0	210,000,00
Total NBK43B SPOT										0.00	0	210,000,00
Total For NBK43B										0.00	0	210,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.88325				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.00444				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.40128				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.19265				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.85559				0.00	0	500,000,00
Total NBK49B SPOT										0.00	0	500,000,00
Total For NBK49B										0.00	0	500,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.15678				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.32911				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.49589				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.51870				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	99.98619				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.36969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.23700				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.32980				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.62885				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.13614				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.38750				0.00	0	60,000,00
Total NBKB60 SPOT										0.00	0	60,000,00
Total For NBKB60										0.00	0	60,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	98.96633				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.46798				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.50591				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.91745				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			9.13500	105.50015	9.13500	105.47454				0.00	0	
Total NCLN83 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 NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.90955				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.17000	104.96859	9.17000	104.94302				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.91745				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.92998				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.94579				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	99.98710				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.15897				0.00	80,000,000	40,000,00
Total NEDT1B SPOT										0.00	80,000,000	40,000,00
Total For NEDT1B										0.00	80,000,000	40,000,00
NGL01 On 22/09/2021 Spot Bond					0.00000	102.05589				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.46851				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.28938				0.00	400,000,000	200,000,00
Total NGL02 SPOT										0.00	400,000,000	200,000,00
Total For NGL02										0.00	400,000,000	200,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.83000				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.41689				0.00	1,000,000,000	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 NGL04 SPOT										0.00	1,000,000,000	1,000,000,000
Total For NGL04										0.00	1,000,000,000	1,000,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.59673				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.45726				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.42545				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.32597				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.65013				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.18324				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.22524				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.83389				0.00	0	200,000,000
Total NGT104 SPOT										0.00	0	200,000,000
Total For NGT104										0.00	0	200,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	100.58722				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.51315				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.04430				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 08/09/2026 Spot Bond					0.00000	104.12340				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.31550				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.12295				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	101.62912				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
NHM01 On 13/06/2022 Spot Bond					0.00000	102.11519				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.24662				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.26889				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.19696				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.81269				0.00	2,000,000,000	2,000,000,00
Total NHM018 SPOT										0.00	2,000,000,000	2,000,000,00
Total For NHM018										0.00	2,000,000,000	2,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	99.87313				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	99.90287				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	210.71431				0.00	0	
Total NI202 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 NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.71000	3.71000	3.71000	195.95110				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	148.44499				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.44500	3.44500	3.44500	109.00464				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.00000	5.00000	5.00000	106.24883				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.99500	2.99500	2.99500	147.89916				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	198.01515	3.45000	197.95333				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.38500	3.38500	3.38500	145.89219				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.35500	3.35500	3.35500	200.29648				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.50000	198.57067	3.50000	198.50849				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.11500	104.72737	5.11500	104.68991				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.36403				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.01478				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.10505				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.48150				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.75038				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.82629				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	99.94263				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.69633				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.52409				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.28808				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.44826				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	99.94167				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.67141				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	141.99155				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.12904				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	141.78455				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	139.57882				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.05463				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	126.52163				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.43383				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.19900				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.96642				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.56408				0.00	0	
Total NN058 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 NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.11118				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.52736				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.45778				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	109.44000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	107.78000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	111.26000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	109.97000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	109.37054				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	110.20375				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.02457				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.89183				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.46657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 17/02/2026 Spot Bond					0.00000	90.32665				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF026 On 09/06/2021 Spot Bond					0.00000	100.89772				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF027 On 09/07/2021 Spot Bond					0.00000	101.25977				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF028 On 19/04/2022 Spot Bond					0.00000	97.73855				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	110.20375				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	100.39341				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF030 On 19/04/2022 Spot Bond					0.00000	97.72208				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF031 On 06/08/2021 Spot Bond					0.00000	100.18429				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF032 On 17/08/2021 Spot Bond					0.00000	100.03840				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF033 On 19/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total NNF034 SPOT										10,000,000,000,000.00	3,000,000,000	3,000,000,000
Total For NNF034										10,000,000,000,000.00	3,000,000,000	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04 On 05/08/2024 Spot Bond					0.00000	129.16115				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	107.95601				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.12502				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.34170				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.94349				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.94345				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	99.94332				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.95372				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.59246				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.93916				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	99.94177				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.94879				0.00	0	
Total NQ1C10 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 NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.63019				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.94715				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.45500	108.55301	6.45500	108.53427				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.57000	195.67590	2.57000	200.29008				0.00	0	20,000,00
Total NRA023 SPOT										0.00	0	20,000,00
Total For NRA023										0.00	0	20,000,00
NRA02 On 30/11/2028 Spot Bond			9.44000	114.57269	9.44000	120.65161				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.17608	100.00000	18.12571				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	101.32310				0.00	0	1,380,000,00
Total NTC21 SPOT										0.00	0	1,380,000,00
Total For NTC21										0.00	0	1,380,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.03903				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.19660				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.74120				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.95856				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.97167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.96880				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	101.07884				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.42630				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	100.92862				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.59765				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.62500	105.50129	5.62500	105.48539				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.35000	113.69663	7.35000	113.67433		22,491,000,000,000.00		3,060,000,000	1,530,000,00	
Total OML07 SPOT								22,491,000,000,000.00		3,060,000,000	1,530,000,00	
Total For OML07								22,491,000,000,000.00		3,060,000,000	1,530,000,00	
OML09 On 14/09/2022 Spot Bond			5.81500	108.34608	5.81500	108.32921		13,019,785,000,000.00		2,239,000,000	1,119,500,00	
Total OML09 SPOT								13,019,785,000,000.00		2,239,000,000	1,119,500,00	
Total For OML09								13,019,785,000,000.00		2,239,000,000	1,119,500,00	
OML10 On 14/09/2025 Spot Bond			7.67500	115.35845	7.67500	115.33484		12,452,687,500,000.00		1,622,500,000	850,000,00	
Total OML10 SPOT								12,452,687,500,000.00		1,622,500,000	850,000,00	
Total For OML10								12,452,687,500,000.00		1,622,500,000	850,000,00	
OML11 On 11/06/2024 Spot Bond					0.00000	101.00645				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML12 On 12/11/2025 Spot Bond					0.00000	101.40019				0.00	0	50,000,00
Total OML12 SPOT										0.00	0	50,000,00
Total For OML12										0.00	0	50,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.26761				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.35998				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.21908				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.22648				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.88600				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.61746				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.89031				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.99982				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.99972				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.99971				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	99.99970				0.00	0	
Total PRE2D1 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 PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.36500	118.48813	7.39000	118.34202			654,350,585,199,500.00	3,075,947,126,300	3,046,659,400,80
Total R186 SPOT									4,350,585,199,500.00	075,947,126,300	046,659,400,80
Total For R186									4,350,585,199,500.00	075,947,126,300	046,659,400,80
R197 On 07/12/2023 Spot Bond			1.37000	323.85951	1.37000	323.77667			63,621,430,000,000.00	46,439,000,000	133,599,000,00
Total R197 SPOT									3,621,430,000,000.00	46,439,000,000	133,599,000,00
Total For R197									3,621,430,000,000.00	46,439,000,000	133,599,000,00
R202 On 07/12/2033 Spot Bond			4.02000	233.37334	4.06500	232.26574			196,794,276,000,000.00	48,953,800,000	226,779,013,00
Total R202 SPOT									16,794,276,000,000.00	48,953,800,000	226,779,013,00
Total For R202									16,794,276,000,000.00	48,953,800,000	226,779,013,00
R2023 On 28/02/2023 Spot Bond			4.80500	106.67524	4.78500	106.69635			709,538,432,329,000.00	563,899,777,800	651,539,370,60
Total R2023 SPOT									19,538,432,329,000.00	563,899,777,800	651,539,370,60
Total For R2023									19,538,432,329,000.00	563,899,777,800	651,539,370,60
R2030 On 31/01/2030 Spot Bond			9.10500	95.86866	9.10500	95.84508			787,544,656,122,000.00	2,722,410,176,400	2,001,541,769,70
Total R2030 SPOT									17,544,656,122,000.00	722,410,176,400	001,541,769,70
Total For R2030									17,544,656,122,000.00	722,410,176,400	001,541,769,70
R2032 On 31/03/2032 Spot Bond			9.90000	90.29853	9.90000	90.27469			986,067,815,710,000.00	2,422,835,132,900	2,212,294,910,80
Total R2032 SPOT									16,067,815,710,000.00	422,835,132,900	212,294,910,80
Total For R2032									16,067,815,710,000.00	422,835,132,900	212,294,910,80
R2035 On 28/02/2035 Spot Bond			10.50000	90.25213	10.50000	90.22703			519,642,684,000,000.00	1,478,061,208,000	1,657,744,216,70
Total R2035 SPOT									19,642,684,000,000.00	478,061,208,000	657,744,216,70
Total For R2035									19,642,684,000,000.00	478,061,208,000	657,744,216,70
R2037 On 31/01/2037 Spot Bond			10.68000	86.13133	10.68000	86.10659			827,188,112,668,000.00	1,669,212,370,100	1,280,417,607,40
Total R2037 SPOT									27,188,112,668,000.00	669,212,370,100	280,417,607,40
Total For R2037									27,188,112,668,000.00	669,212,370,100	280,417,607,40
R2040 On 31/01/2040 Spot Bond			10.85500	87.98569	10.85500	87.96000			927,105,803,108,000.00	914,519,189,600	1,024,292,419,30
Total R2040 SPOT									27,105,803,108,000.00	914,519,189,600	024,292,419,30
Total For R2040									27,105,803,108,000.00	914,519,189,600	024,292,419,30
R2044 On 31/01/2044 Spot Bond			10.91000	84.60921	10.91000	84.58438			717,728,819,152,000.00	1,165,694,667,200	1,580,966,187,60
Total R2044 SPOT									17,728,819,152,000.00	165,694,667,200	580,966,187,60
Total For R2044									17,728,819,152,000.00	165,694,667,200	580,966,187,60
R2048 On 28/02/2048 Spot Bond			10.83000	83.85536	10.83000	83.83133			614,738,610,818,000.00	3,750,206,704,600	3,474,687,908,20
Total R2048 SPOT									14,738,610,818,000.00	750,206,704,600	474,687,908,20
Total For R2048									14,738,610,818,000.00	750,206,704,600	474,687,908,20
R209 On 31/03/2036 Spot Bond			10.39000	69.85331	10.41500	69.69030			886,573,620,938,000.00	470,315,074,200	662,164,285,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R209 SPOT									16,573,620,938,000.00	470,315,074,200	562,164,285,40
Total For R209									16,573,620,938,000.00	470,315,074,200	562,164,285,40
R210 On 31/03/2028 Spot Bond			2.94000	205.57719	3.00000	204.75180			208,013,149,680,000.00	70,752,772,000	59,883,247,50
Total R210 SPOT									18,013,149,680,000.00	70,752,772,000	59,883,247,50
Total For R210									18,013,149,680,000.00	70,752,772,000	59,883,247,50
R212 On 31/01/2022 Spot Bond			0.57000	172.71427	0.57000	172.67385			245,674,674,000,000.00	431,008,200,000	228,275,000,00
Total R212 SPOT									15,674,674,000,000.00	431,008,200,000	228,275,000,00
Total For R212									15,674,674,000,000.00	431,008,200,000	228,275,000,00
R213 On 28/02/2031 Spot Bond			9.48000	85.95626	9.52000	85.70981			215,921,601,616,000.00	1,499,569,789,200	851,651,584,20
Total R213 SPOT									15,921,601,616,000.00	499,569,789,200	351,651,584,20
Total For R213									15,921,601,616,000.00	499,569,789,200	351,651,584,20
R214 On 28/02/2041 Spot Bond			10.80500	66.55619	10.80500	66.53717			755,869,288,731,000.00	810,353,474,200	533,425,410,30
Total R214 SPOT									15,869,288,731,000.00	810,353,474,200	533,425,410,30
Total For R214									15,869,288,731,000.00	810,353,474,200	533,425,410,30
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.03590			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.19561			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.70232			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.08145			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.03293			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	101.31996			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.48577			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RDFB1 On 11/02/2024 Spot Bond					0.00000	97.97592			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.78020			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.07825			0.00	0	
Total RDFB19 SPOT									0.00	0	
Total For RDFB19									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.84635			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.88584			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.77386			0.00	0	
Total RDFB22 SPOT									0.00	0	
Total For RDFB22									0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.92708			0.00	0	
Total RDFB23 SPOT									0.00	0	
Total For RDFB23									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.77282			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	100.04772			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	101.07340			0.00	0	
Total RDFC51 SPOT									0.00	0	
Total For RDFC51									0.00	0	
RED13 On 13/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		150,000,000,000,000.00	11,500,000,000	5,500,000,00	
Total RED131 SPOT								50,000,000,000,000.00	11,500,000,000	5,500,000,00	
Total For RED131								50,000,000,000,000.00	11,500,000,000	5,500,000,00	
RED14 On 17/09/2021 Spot Bond					0.00000	101.00561			0.00	0	
Total RED143 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 RED143									0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.21124			0.00	0	
Total RED151 SPOT									0.00	0	
Total For RED151									0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.83389			0.00	0	
Total RED161 SPOT									0.00	0	
Total For RED161									0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.53277			0.00	0	
Total RED402 SPOT									0.00	0	
Total For RED402									0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.80549			0.00	0	
Total RED501 SPOT									0.00	0	
Total For RED501									0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.56080			0.00	0	
Total RED601 SPOT									0.00	0	
Total For RED601									0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.67597			0.00	0	
Total RED602 SPOT									0.00	0	
Total For RED602									0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.87049			0.00	0	
Total RED704 SPOT									0.00	0	
Total For RED704									0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.98329			0.00	0	
Total RED705 SPOT									0.00	0	
Total For RED705									0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.15672			0.00	0	50,000,00
Total RES35 SPOT									0.00	0	50,000,00
Total For RES35									0.00	0	50,000,00
RES40 On 13/10/2022 Spot Bond					0.00000	100.55479			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.89256			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.49079			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.45290				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.19793				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			6.43500	111.36456	6.43500	111.34518				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.39000	98.84627	11.39000	98.81619			27,336,000,000.00		2,400,000	800,000
Total RW28 SPOT									27,336,000,000.00		2,400,000	800,000
Total For RW28									27,336,000,000.00		2,400,000	800,000
SBK23 On 28/05/2022 Spot Bond			4.94500	106.27707	4.94500	106.26274				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.28570				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.00825				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.57500	104.65711	4.57500	104.64404				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.13500	112.20851	7.13500	112.18713				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS21 On 15/05/2026 Spot Bond					0.00000	104.03582				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.90000	113.09961	5.90000	113.08144				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.23500	103.90747	7.23500	103.88707				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.65500	114.46750	7.65500	114.44388				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.19500	113.29724	6.19500	113.27846				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.43000	111.41242	6.43000	111.39295				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.71000	108.98814	8.71000	108.96247				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.61500	101.99168	4.61500	101.97907				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.27000	106.84424	5.27000	106.82914				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.83500	114.71723	6.83500	114.69628				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.80500	115.36066	7.80500	115.33666				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.29000	111.56524	5.29000	111.54914				0.00	0	
Total SBS46 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 SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.35810				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.79479				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.57500	106.16683	4.57500	106.15357				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.82500	5.82500	5.82500	112.66109				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.93939				0.00	0	40,000,00
Total SBS52 SPOT										0.00	0	40,000,00
Total For SBS52										0.00	0	40,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.31762				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.78829				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.89500	108.06951	4.89500	108.05515				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.70682				0.00	0	220,000,00
Total SBS57 SPOT										0.00	0	220,000,00
Total For SBS57										0.00	0	220,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	104.06382				0.00	0	330,000,00
Total SBS58 SPOT										0.00	0	330,000,00
Total For SBS58										0.00	0	330,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	101.02675				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.88131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.89502				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.40985				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.65438				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.08232				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.77406				0.00	400,000,000	200,000,000
Total SBS67 SPOT										0.00	400,000,000	200,000,000
Total For SBS67										0.00	400,000,000	200,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.25587				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.17392				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.79000	320.68351	1.79000	320.59781				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.01500	5.01500	5.01500	211.73249				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.85487				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.21847				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT103 On 31/03/2024 Spot Bond					0.00000	104.20276				0.00	1,201,800,000	1,201,800,000
Total SBT103 SPOT										0.00	1,201,800,000	1,201,800,000
Total For SBT103										0.00	1,201,800,000	1,201,800,000
SBT104 On 30/09/2025 Spot Bond					0.00000	104.64851				0.00	0	200,000,000
Total SBT104 SPOT										0.00	0	200,000,000
Total For SBT104										0.00	0	200,000,000
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	102.58065				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.41415				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.88500	112.86116	6.88500	112.84018				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.57674				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.83902				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.91473				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.06043				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.96113				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.73270				0.00	0	
Total SGI006 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 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	100.17992				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.01625				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.01438				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.19113				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.01601				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.01830				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.01889				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.01483				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.01888				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.02582				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.02380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.41928				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.02052				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.58500	110.32861	6.58500	110.30908				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.52795				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.83884				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.01678				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.04754				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.49470				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	99.98695				0.00	0	1,110,000,00
Total SPDA13 SPOT										0.00	0	1,110,000,00
Total For SPDA13										0.00	0	1,110,000,00
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.98486				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.86418				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 15/03/2024 Spot Bond					0.00000	100.98979				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG001 On 18/06/2022 Spot Bond					0.00000	100.96910				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG001 On 18/06/2024 Spot Bond					0.00000	101.20963				0.00	400,000,000	200,000,000
Total SPG007 SPOT										0.00	400,000,000	200,000,000
Total For SPG007										0.00	400,000,000	200,000,000
SPG001 On 15/10/2022 Spot Bond					0.00000	100.72554				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG001 On 15/10/2024 Spot Bond					0.00000	100.60530				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG011 On 01/12/2023 Spot Bond					0.00000	101.24759				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	101.05060				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.53026				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.55000	3.55000	3.55000	145.05267				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.36500	118.48813	7.36500	118.46459				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.01000	88.65670	9.01000	88.63547				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	98.18456				0.00	0	
Total SSN029 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 SSN029										0.00	0	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.35910				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.56484				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.18500	108.93132	6.18500	108.91320				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.95000	106.97315	4.95000	106.93535				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.77482				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.33097				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.16141				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			2.40000	2.40000	2.40000	316.05090				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.36915				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.25898				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	100.57670				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	189.89498				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			2.93500	2.93500	2.93500	148.21078				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	104.22094				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			3.99000	3.99000	3.99000	104.83923				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.18000	4.18000	4.18000	190.36218				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	99.88435				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	99.88673				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	99.89251				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	101.02402				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.99881				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	100.96609				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07(On 13/07/2023 Spot Bond					0.00000	100.57797				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07(On 31/07/2021 Spot Bond					0.00000	98.93200				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	99.89621				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	101.13926				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	100.23444				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	213.27107				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08(On 21/12/2026 Spot Bond					0.00000	99.68922				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	101.56355				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09(On 28/05/2025 Spot Bond					0.00000	101.04552				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	101.35870				0.00	0	
Total SSN098 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 SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.14651				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN100 On 31/01/2030 Spot Bond			9.77000	92.19510	9.77000	92.17081				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	101.03349				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	101.09432				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.97035				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN103 On 31/03/2028 Spot Bond			4.22500	91.94001	4.22500	189.83666				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.12000	87.35502	5.12000	209.60121				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.21945				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.14241				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.99120				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 14/07/2021 Spot Bond					0.00000	100.47832				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN112 On 10/08/2021 Spot Bond					0.00000	100.16896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	100.62760				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN115 On 11/08/2021 Spot Bond					0.00000	100.41227				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN116 On 19/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,00	
Total SSN116 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,00	
Total For SSN116									10,000,000,000,000.00	50,000,000,000	50,000,000,00	
SSN117 On 19/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total SSN117 SPOT									0.00	0		
Total For SSN117									0.00	0		
SZ25 On 30/09/2025 Spot Bond			7.96000	105.00583	7.96000	104.98344			0.00	0		
Total SZ25 SPOT									0.00	0		
Total For SZ25									0.00	0		
T14A11 On 21/11/2021 Spot Bond					0.00000	99.98601			0.00	0		
Total T14A11 SPOT									0.00	0		
Total For T14A11									0.00	0		
T14A12 On 21/11/2021 Spot Bond			3.90500	102.55598	3.90500	102.56132			0.00	0		
Total T14A12 SPOT									0.00	0		
Total For T14A12									0.00	0		
T14A13 On 21/11/2021 Spot Bond					0.00000	99.91280			0.00	0		
Total T14A13 SPOT									0.00	0		
Total For T14A13									0.00	0		
T16OM On 21/08/2021 Spot Bond					0.00000	99.98824			0.00	0		
Total T16OM2 SPOT									0.00	0		
Total For T16OM2									0.00	0		
T16OM On 21/11/2021 Spot Bond					0.00000	99.98880			0.00	0		
Total T16OM3 SPOT									0.00	0		
Total For T16OM3									0.00	0		
T17A11 On 21/02/2024 Spot Bond					0.00000	99.98750			0.00	0	400,000,00	
Total T17A11 SPOT									0.00	0	400,000,00	
Total For T17A11									0.00	0	400,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A21 On 21/02/2026 Spot Bond					0.00000	99.98669				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.37882	7.21000	101.35489				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.34413				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.45228				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.96014				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.27392				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.63541				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.26311				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	101.12027				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.68151				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.63742				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.95565				0.00	0	
Total TFS158 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 TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.30622				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.18897				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.50025				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.61541				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.00155				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.25823				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.46227				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	99.98562				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			3.90500	103.02082	3.90500	103.02619				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.31610				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			3.90500	102.65404	3.90500	102.65939				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	99.98391				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.08451				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	99.98509				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.23144				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.28212				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	99.98340				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	99.97403				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.61214				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.46964				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.97630				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	99.97353				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2022 Spot Bond					0.00000	99.89033				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.98701				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.98762				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	99.98574				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.27322				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.34572				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	99.98444				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.41458				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	99.98510				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.02730				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.32808				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	99.97921				0.00	0	
Total TH15D3 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 TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	99.98741				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	99.86933				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	102.06527	8.49000	102.04183				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.21669				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	99.98676				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	99.98744				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	99.98684				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	101.40591	5.76000	101.39001				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.98623				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.98523				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.98518				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.98537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.98404				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.98440				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.97941				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.97705				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.97844				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.98538				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.98433				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.97895				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O: On 21/02/2022 Spot Bond					0.00000	99.98788				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23: On 05/09/2022 Spot Bond					0.00000	100.91996				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24: On 05/09/2022 Spot Bond			5.92500	105.69216	5.92500	105.67539			34,249,511,085,000.00	5,780,508,200	2,890,254,100	
Total TL24 SPOT									34,249,511,085,000.00	5,780,508,200	2,890,254,100	
Total For TL24									34,249,511,085,000.00	5,780,508,200	2,890,254,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL25 On 04/09/2024 Spot Bond			6.98500	109.48704	6.98500	109.46661				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.71013				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.71699				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.84000	105.46023	7.84000	105.43807				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.02814				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.89198				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.25704				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.14917				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.76500	109.43589	6.76500	109.41610			13,696,419,000,000.00	2,024,600,000	1,222,700,000	
Total TN23 SPOT									13,696,419,000,000.00	2,024,600,000	1,222,700,000	
Total For TN23									13,696,419,000,000.00	2,024,600,000	1,222,700,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	23.30422	100.00000	23.25292			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.44000	106.08329	8.44000	106.05908			28,696,000,000,000.00	3,400,000,000	12,504,600,000	
Total TN25 SPOT									28,696,000,000,000.00	3,400,000,000	12,504,600,000	
Total For TN25									28,696,000,000,000.00	3,400,000,000	12,504,600,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.53453	100.00000	14.50202			0.00	0	0	
Total TN25/R186 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 TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.12000	99.10676	9.12000	99.08275			31,235,088,000,000.00	3,424,900,000	17,069,915,50
Total TN27 SPOT									31,235,088,000,000.00	3,424,900,000	17,069,915,50
Total For TN27									31,235,088,000,000.00	3,424,900,000	17,069,915,50
TN27/R On 14/11/2027 Spot Bond			100.00000	9.51371	100.00000	9.49278			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	99.92764	10.71500	99.89914			25,876,725,000,000.00	2,415,000,000	1,205,000,00
Total TN30 SPOT									25,876,725,000,000.00	2,415,000,000	1,205,000,00
Total For TN30									25,876,725,000,000.00	2,415,000,000	1,205,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.47008	8.00000	117.44491			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.14500	90.88781	12.14500	90.85852			148,897,700,000,000.00	12,260,000,000	8,020,000,00
Total TN40 SPOT									148,897,700,000,000.00	12,260,000,000	8,020,000,00
Total For TN40									148,897,700,000,000.00	12,260,000,000	8,020,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.20885	10.75000	101.17989			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.01928			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.89500	104.55381	5.89500	104.53731			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.07804			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.11250			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.16096			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.53370			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.56166				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.18500	108.89546	6.18500	108.87734				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.53370				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.56166				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.88007	8.62000	100.85682				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.85149				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.50362				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	99.19997				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	98.60227				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	98.67582				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP254 On 26/05/2021 Spot Bond					0.00000	99.93619				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP255 On 29/11/2021 Spot Bond					0.00000	97.81153				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP256 On 14/02/2022 Spot Bond					0.00000	96.51598				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.99862				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	95.86252				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	95.27533				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.32906				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.42504				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.24365				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.43750				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC365 On 18/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC366 On 28/05/2021 Spot Bond					0.00000	101.16442				0.00	0	
Total TWC366 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 TWC366									0.00	0	
TWC36 On 10/06/2021 Spot Bond					0.00000	101.16442			0.00	0	
Total TWC367 SPOT									0.00	0	
Total For TWC367									0.00	0	
TWC36 On 17/06/2021 Spot Bond					0.00000	100.97072			0.00	0	
Total TWC368 SPOT									0.00	0	
Total For TWC368									0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	100.43734			0.00	0	
Total TWC369 SPOT									0.00	0	
Total For TWC369									0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	103.47088			0.00	0	
Total TWC370 SPOT									0.00	0	
Total For TWC370									0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	107.35164			0.00	0	
Total TWC371 SPOT									0.00	0	
Total For TWC371									0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.15088			0.00	0	
Total TWC372 SPOT									0.00	0	
Total For TWC372									0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	100.92369			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	32,000,000.00
Total TWC374 SPOT									0.00	0	32,000,000.00
Total For TWC374									0.00	0	32,000,000.00
UG26 On 09/03/2026 Spot Bond			9.54000	108.90555	9.54000	108.87797		123,066,000,000.00		12,900,000	4,300,000
Total UG26 SPOT								123,066,000,000.00		12,900,000	4,300,000
Total For UG26								123,066,000,000.00		12,900,000	4,300,000
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.01277			0.00	0	100,000.00
Total UU1A01 SPOT									0.00	0	100,000.00
Total For UU1A01									0.00	0	100,000.00
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.01812			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.02058			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.03123				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.60759				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.42056				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	99.99982				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.94303				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.08355				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.08673				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.86939				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.95032				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.61000	99.91167	4.61000	99.89906				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	98.11828	100.00000	97.85523				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT									2.13e+017	22,211,879,282,000	411,817,723,50
Total for SPOT :									2.13e+017	211,879,282,000	411,817,723,50
Total Futures									2.13e+017	211,879,300,786	411,818,753,81
Total Options									0.00	0	108,55
Grand Total:									2.13e+017	211,879,300,786	411,818,862,36